

James B. Lewis State Treasurer

STATE OF NEW MEXICO OFFICE OF THE TREASURER

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STATE TREASURER'S INVESTMENT COMMITTEE

Treasurer's Conference Room

Wednesday, October 10, 2012, 9:00 a.m.

MEETING AGENDA (5 Min)

Roll Call

Introduction of Guests and Presenters

Approval of October 10, 2012 Agenda
 Approval of September 12, 2012 Minutes

Action

INVESTMENT REPORTS (25 min)

Month Ended August 31, 2012

3.	Executive Summary	Informational
4.	Investment Policy Compliance Report	Informational
5.	Portfolio Summary – General Fund and Cash Projection	Informational
6.	Portfolio Summary Local Government Investment Pool (LGIP)	Informational
7.	Portfolio Summary Tax-Exempt Bond Proceeds Investment Pool	Informational
8.	Portfolio Summary Taxable Bond Proceeds Investment Pool	Informational
9.	Portfolio Summary Severance Tax Bonding Fund	Informational
10.	Broker Dealer Activities	Informational

CASH MANAGEMENT & COLLATERAL REPORTS (15 Min)

Month Ended August 31, 2012

11.	State Agency Deposit Balances	Informational
12.	Collateral Report on Agency Deposits & CD	Informational

COMMITTEE REPORTS (15 min)

13. Recommended Statute Changes	Discussion
14. STIC Binder	Discussion
15. Question Period	

16. Next Meeting –Wednesday, November 14, 2012, 9:00 am

17. Adjournment

New Mexico State Treasurer's Office STIC Committee Meeting

Meeting Minutes

Wednesday, September 12, 2012

ROLL CALL - QUORUM PRESENT:

A regular meeting of the New Mexico State Treasurer's Investment Committee (STIC) was called to order this date at 9:00 a.m. in the conference room of the State Treasurer's Office, 2055 South Pacheco Street, Santa Fe, New Mexico 87505.

Members present:

Ms. Linda Roseborough, Chair

Ms. Stephanie Schardin Clarke, Board of Finance Director

Mr. Paul Boushelle, Public Member

Mr. Paul Cassidy, Public Member

Mr. Sam Collins, Designee for State Treasurer

Staff Present:

Mr. Spencer Wright, Portfolio Manager (PM)

Ms. Vikki Hanges, Portfolio Manager (PM)

Mr. Sam Collins, State Cash Manager

Ms. Kirene B. Guardado, STIC Secretary

Ms. Cindy Cordova, State Treasurer's Office Attorney

Guests Present:

Ms. Deanne Woodring, Davidson Fixed Income Management [by telephone]

1. Approval of Agenda:

Ms. Stephanie Schardin Clarke moved approval with the change of moving agenda item #11 after #5 of the September 12, 2012 agenda. Mr. Paul Boushelle seconded the motion, which passed unanimously by voice vote.

2. Approval of Minutes: July 11, 2012

Mr. Cassidy moved approval of the July 11, 2012 minutes. Mr. Boushelle seconded the motion, which passed unanimously by voice vote.

3. Executive Summary, Mr. Wright:

The STIC executive summary report content was presented in its entirety.

Mr. Boushelle asked NMSTO portfolio managers what options the Feds have if rates get worse as they are not expect to do anything until 2014.

Mr. Spencer Wright noted that the Fed's traditional tool is to inject liquidity into the system; this has not provided any additional results leaving a massive balance sheet. These tools are becoming less effective. A potential task is to broaden the types of securities they could purchase such as more mortgage backed securities. Traditional FOMC tools are currently less effective. An area in which Fed could cut costs is the rate being paid for overnight deposits. Currently, the rate being paid is 25

basis points. If this particular rate is decreased all of the short term rates would decrease; which would affect bank profitability. Ms. Hanges responded that the changes would have to come from fiscal policy because there is not anything that can be done within monetary policy. As far as we are concerned, she believes that we need to stay as long as possible in duration.

4. Investment Policy Compliance Report, Ms. Roseborough:

The STIC investment policy compliance report content was presented in its entirety.

Ms. Roseborough indicated that we will be conducting a review of all investment procedures to include trades/tickets, dealer rotation and broker/dealer selection process.

Ms. Roseborough brought to the attention of the committee two issues and how each are being addressed and or remedied by STO.

The first was an S&P breach regarding the LGIP issuer concentration limits of straight A commercial paper securities. There is a 5% concentration limit which was not an issue when the securities were purchased but due to the material contraction of the asset value in the LGIP, the concentration limit of being 1% over the limit became an issue for S&P. Upon discussing with S&P and determining that their publications did not address requirements to sell securities in this particular situation, we were able to provide assurance to S&P that the concentration issue would be addressed within our 10 day cure period as we had a maturity rolling off on day 9 of the cure period; which would bring the portfolio back into compliance. A report was created and the process includes monitoring with a daily review of concentration limits and other required criteria.

Secondly, Ms. Roseborough provided a summary of the municipal bond holdings in the general fund portfolio. As state statute allowed for municipal bond holdings within the general fund portfolio, purchases of municipal bonds were made. It was discovered that school-related municipal bonds are not specifically authorized as an allowable investment within the general fund. During the evaluation on the NMSTO Investment Policy it was confirmed by external counsel that the NMSTO interpretation of these statutes was correct.

Ms. Cordova noted that upon reviewing the statute, and when you look at the duties of the state Treasurer, it says that "the state Treasurer can deposit money or otherwise specifically stated"; so it's when it's "specifically stated" is in question and what do the statutes specifically state that the state Treasurer can do. The problem with the state Treasurer's statutes is that they are in various places within state statutes. Relevant sections are incorporated into other agencies statutes and staff is trying to get an inventory of what bonds authority is out there and what statutory authority the state Treasurer does have to purchase. It is not like the Governor's office where all their statutes are all together. We will be working with the LCS to draft the legislation with minor changes.

Discussion was held about selling the municipal bonds which may not qualify for purchase and not purchasing additional bonds until clarification in policy and statutory charges are made.

Mr. Cassidy noted that when the Treasurer is actively involved in the primary markets at initial issuance, it does really improve capital access for all New Mexico political sub divisions. Mr. Cassidy and Mr. Boushelle noted that there is a great secondary market for New Mexico municipal bonds. The Treasurer owns a number of small school bond issues which are bank qualified and banks

are looking for quality municipal bonds as these are all Aa1 rated and he would encourage getting rid of them in order to address the policy and statutory questions (if that is the advice that STO is seeking from the committee). Mr. Cassidy indicated that the commercial banks that are looking for this type of paper as an alternative investment could be buyers. The Treasurer's office has done its job very well improving the bidding environment while improving its investment yields. Mr. Boushelle agreed.

Mr. Wright noted the details of the municipal investments and explicit authorizations within the general fund portfolios and the competitive bid process we are proceeding with to reduce or eliminate the bonds where there may be limitations.

There was a brief discussion on the issues pertaining specifically to the headline news on NMFA.

5. Davidson Fiscal Year End Report, Ms. Woodring:

The STIC Fiscal Year End report content was presented in summary.

While reviewing the performance reports, page 3, the accounting report from JPM and page 4 is from QED, Ms. Woodring indicated that the team has had lots of discussions this quarter regarding the reconciliation process between the two reporting systems and as noted that the team has been working really hard looking at the accounting side and the reconciliation process relative to JPM. There are certain things that the JPM custodial reports calculate or report slightly differently than in the QED system. Ms. Woodring noted that as long as these differences can be identified, are being tracked and reported on, it is common accounting practice as we can't force, for example, JPM to go from trade date to settlement date; where the QED report calculates everything on settlement date; creating a timing difference of a particular trade position. As previously mentioned, the Primary Reserve writedowns are also being cleaned up from the QED reports. The accounting team is reviewing everything daily and the monthly process continues to be refined.

6. General Fund, Mr. Wright:

The STIC general fund and cash projection report content was presented in its entirety.

7. LGIP, Ms. Hanges:

The STIC LGIP report content was presented in its entirety.

8. Tax-Exempt BPIP, Ms. Hanges:

The STIC tax-exempt BPIP report content was presented in its entirety.

9. Taxable BPIP, Ms. Hanges:

The STIC taxable BPIP report content was presented in its entirety.

10. Severance Tax Bonding Fund, Mr. Wright:

The STIC severance tax bonding fund report content was presented in its entirety.

11. Broker Dealer Activities, Mr. Wright:

The STIC broker dealer activities report content was presented in its entirety.

12. State Agency Deposit Balances, Mr. Collins:

The STIC state agency deposit balance report content was presented in its entirety.

13. Collateral Report on Agency Deposits & CD, Mr. Wright for Mr. Garduno:

The STIC collateral report content was presented in its entirety.

14. LGIP Process Review:

The LGIP process review has been completed. The report was submitted by the external auditors as of June 30, 2012. A report was conducted as an independent accountant's report on applying the agreed upon procedures. The results of the procedural review indicate that there are no findings, issues, or concerns with the procedures. Ms. Roseborough will obtain feedback from auditors as to reason the report may not be distributed.

Mr. Wright posed the question to the committee inquiring if it is necessary to change previous reporting to reflect the Reserve Primary Fund write downs completed in QED effective June 30th. The committee agreed that a note of restating June 30th is sufficient and there is no need to recreate the reporting from previous months. Ms. Roseborough reminded the committee that the Reserve Primary Fund write downs completed in June in QED were already realized in SHARE. The delay to the transactions taking place in QED was due to the LGIP process review that was taking place as we wanted to ensure the results would not require a change to STO's book of record in QED.

15. Question Period:

There were no questions.

16. Next Meeting- Wednesday, October 10, 2012 at 9:00 a.m. at the State Treasurer's Office.

Ms. Roseborough noted the date and time of meeting.

17. Adjournment

Ms. Roseborough adjourned the meeting at 10:57 a.m.

Minutes were taken by Ms. Guardado on September 12, 2012.

Minutes approved by Ms. Roseborough on October 1, 2012.



State of New Mexico
Office of the State Treasurer
James B. Lewis, Treasurer

October 10, 2012

State Treasurer's Investment Council Monthly Investment Report

August 2012

Executive Summary

- Rate pressures continued during the months of August and September.
- The Federal Reserve articulated a stance of additional easing in the longer area of the yield curve, pledging to purchase mortgagerelated securities until unemployment rates begin to decline.
- Unlike previously announced rounds of Quantitative Easing, this operation has no end date, relying instead on relative levels of employment and inflation. This represents a significant departure from the fed's usual obsession with secrecy.
- Several economists have described this new objective as targeting toward nominal GDP.
- Continued concerns over Europe continued to place pressure on US rates.
- Markets reacted in different ways to the Fed news – Equities were stronger on some forward guidance for the economy and lower interest rates; Short interest rates remained firm, while longer rates increased due to inflation concerns.
- The ECB also announced that it will purchase sovereign euro credit in unlimited amounts.
 Those purchases are limited, however, to debt maturities of less than three years.
- Spain remained problematic, with a recapitalization of the banking system in the works as of this writing.

US Treasury Yields					
<u>Maturity</u>	July 31st	Aug 31st			
3-Month	0.09%	0.10%			
6-Month	0.13%	0.14%			
2-Year	0.21%	0.26%			
5-Year	0.58%	0.66%			
10-Year	1.46%	1.62%			
30-Year	2.54%	2.75%			

Source: Bloomberg LP

Portfolio Mark-to-Market

With the overall decline in yields, the STO-managed portfolios¹ all reported positive results on a mark-to-market basis at the end of August.

Despite growth in the size of the overall portfolios, general declines in short-term interest rates have continued to put pressure on total interest earnings.

For each of the STO portfolios:

Fund	Unrealized Gains ²
General Funds	\$8.3 million.
Bond Proceeds Funds	\$4.2 million.
Local Government Investment Po	ol Not Material
Severance Tax Bonding Fund	Not Material

Portfolio Yields

As of the end of August, the portfolios had the following purchase yields:

<u>Fund</u>	Portfolio Yield³
General Fund Liquidity	0.26%
General Fund CORE	1.10%
Bond Proceeds - Tax Exempt	1.02%
Bond Proceeds – Taxable	1.09%
Local Government Investment Po	ol 0.23%
Severance Tax Bonding Fund	0.15%

¹ This report does not include balances in or earnings on the Reserve Contingency Fund ("RCF"). The RCF was created in 2009 by the State Treasurer's Office as a vehicle to hold Reserve Primary Fund ("Primary Fund") assets of various LGIP participants after the Primary Fund encountered difficulties in the latter part of 2008 and entered into a process of liquidation.

² Calculated Unrealized Gains represent the market "value" of the portfolios as compared to their accounting book value. As such, they approximate the values if they were to be liquidated on the day that the calculation was performed. Market conditions change on a daily basis and the resulting calculations will also change with market movements.

³ Portfolio yields are calculated at a moment in time, specifically at month end. Each of these funds has considerable inflows and outflows during the month. As such, purchase yields during the month will vary with money flows and short-term investment rates.

Investment Earnings

Investment earnings for August are summarized in the table below. Declines in interest rates have adversely affected annual earnings amounts.

For each of the portfolios:

	Investment Earnings4		
Fund	MTD	YTD	
General Funds	\$1,265,421	\$2,537,784	
Bond Proceeds Funds	808,447	1,518,614	
LGIP	125,337	276,156	
Severance Tax Bonding	10,519	13,972	

Compensating Balances at Fiscal Agent Bank

During August, STO maintained Average Daily Collected Balances at the Fiscal Agent Bank of approximately \$77 million. This balance earned a "soft-dollar" credit against processing fees assessed by the bank.

Fiscal Agent Bank Summary:

Average Collected Balance	\$77,107,726
Earnings Credit Rate	0.50%
Estimated Monthly Earnings	\$32,128
Estimated Fiscal Year Earnings	\$57,155

Monthly Economic Summary and Investment Outlook

Domestic and International Pressures continue to Affect the US Markets.

The US Economy continued to remain in a malaise, although some improvements were noted in retail sales and consumption.

The Federal Reserve announced unlimited Quantitative Easing for the foreseeable future, targeting nominal GDP growth and articulating their concerns about employment levels.

Europe continued to be problematic. Despite strong rhetoric from the ECB concerning bond purchases, austerity measures in Spain and Greece are meeting with significant resistance from their populace.

Domestically the election has the political focus of the market, while a solution to the so-called "fiscal cliff" of tax increases and spending cuts due to be enacted as of year-end is increasingly looking precarious.

The election outcome, and the immediate action on the fiscal cuts will occupy the markets over the next months.

Continued economic weakness will allow the Fed room to act, but it is unknown what effect additional easing would add to the economy given the international backdrop.

Spencer Wright, Portfolio Manager – General Funds and STBF

At this writing, Spain is expected to formally request support from the ECB and the Spanish banks are expected to report on stress test results.

⁴ Each fund is managed using different objectives, as more fully detailed in this report. As such, returns and earnings on the funds will vary on a month to month basis.

New Mexico State Treasurer **Monthly Fund Summary Report** (Unaudited)

As of August 31, 2012

General Fund		Holdings			Performan	ce		F	rnings
Account	Cost Basis	Market Value	Unrealized Gain/Loss	12-Month Total Return	Benchmark	Index Return	Relative Performance	Monthly Earnings	YTD Earnings
Liquidity CORE TRAN Totals	\$ 508,784,196 1,303,411,723 - - \$ 1,812,195,919	1,315,648,030	12,236,307	0.23% 1.42% 0.00% 1.09%	S&P LGIP ML Treasury 0-5 All-in Tran TIC Blended	0.06% 0.92% <u>0.00%</u> 0.68%	0.17% 0.50% 0.00% 0.41%	\$ 81,71 1,183,71 - \$ 1,265,42	0 \$ 217,206 1 \$ 2,320,578
Bond Proceeds Inve	stment Pool (BPIP)								
Account	Cost Basis	Market Value	Unrealized Gain/Loss	12-Month Total Return	Benchmark	Index Return	Relative Performance	Monthly Earnings	YTD Earnings
Tax-Exempt Taxable	\$ 351,488,616 586,681,723	\$ 353,041,718 590,284,788	\$ 1,553,102 3,603,065	0.75% 0.92%	ML Treasury 0-3 ML Treasury 0-3	0.32% 0.32%	0.43%	\$ 289,25	9 \$ 486,601
Totals	\$ 938,170,339	\$ 943,326,506	\$ 5,156,167	0.86%	Blended	0.32%	0.54%	\$ 808,44	
Local Government I	nvestment Pool (Ne	w MexiGrow LGIP)							
	Cost Basis	Market Value	Unrealized Gain/Loss	12-Month Total Return	Benchmark	Index Return	Relative Performance	Monthly Earnings	YTD Earnings
LGIP	\$ 643,297,250	\$ 643,426,505	\$ 129,255	0.24%	S&P LGIP	0.06%	0.18%	\$ 125,33	
Severance Tax Bond	ling Fund								
	Cost Basis	Market Value	Unrealized Gain/Loss	12-Month Total Return	Benchmark	Index Return	Relative Performance	Monthly Earnings	YTD Earnings
STBF	\$ 90,365,362	\$ 90,365,362	\$ -	0.24%	S&P LGIP	0.06%	0.18%	\$ 10,519	

Notes:

⁽¹⁾ These figures are generated using a combination of accrued earnings and unrealized gains. They are unaudited and may be subject to revision.

⁽²⁾ Account balances fluctuate during the month. Yield is calcuated on combined balances and also includes fund flows during the month.

⁽³⁾ Source: STO Records, QED Financial Systems, JPMorgan Custody Reporting

Investment Policy Compliance Review

Primary and Secondary Bond Purchases/Sales

During the month of July, the following were the ratio of primary and secondary bond transactions in the portfolios:

Primary Bond Volume	\$	70,000,000	37%
Secondary Bond Volume		81,275,000	43%
Inter-Portfolio Volume	_	37.670.000	20%
Total	\$:	188,945,000	100%

The primary market purchases were in commercial paper.

Commissions Paid

As counterparty, the state transacts in purchase or sale sizes sufficient to achieve competitive results in the bidding or offering process. Implied in the market-clearing prices that we are offered is some form of dealer markup.

With regard to specific transactions, we process the bulk of our trades using an electronic trading platform. As such, we understand, and document, the market at the time of transaction. These trade terms are held as a part of our trade documentation as approved by STIC.

Variable Rate and Structured Note Holdings

At year end, total holdings of Variable Rate Notes were \$147,700,000.

General Fund Liquidity	\$ 40,000,000
LGIP	129,240,000
Total Holdings	\$169,240,000

The Variable Rate positions are in TLGP paper, backed by the FDIC, and US Government Agency securities.

We did not hold any structured notes during the month of August.

Transaction Variances and Inter-Portfolio Transactions

During June or July, there were no transaction variances which posed compliance issues.

All trade information was entered correctly in our internal systems and in the systems used by our custody bank.

All transactions for the month settled successfully. There were no price discrepancies.

There were \$37 million (\$18.5MM) of interfund transactions during the month of August as investment division staff worked to decrease holdings of school-related tax-exempt securities in the General Fund. All transactions were booked at market levels, and set by competitive pricing.

Investment Policy Compliance

Municipal Bond Holdings in the General Fund

As was discussed during the last STIC meeting, there remain a number of municipal bond holdings in the General Fund that are ambiguous with regard to statutory authority for the fund. Despite continuing to research the compliance issue, investment staff has worked to pare the municipal bond positions through outright sale and interportfolio transfers to portfolios which do not have equivalent restrictions.

At the end of August, municipal holdings of \$45 million were held in the General Fund. Some of the holdings, approximately \$25 million, were allowable, subject to statutory interpretation.

Over the month of September, municipal bond positions have been reduced by an additional 50% in the general fund.

Portfolio Summary - General Fund

Summary

- The General Fund (Liquidity and Core Portfolios) closed the month of August at \$1.8 Billion.
- Average Collected Balance at our Fiscal Agent bank was \$77 Million for the month of August.

Portfolio Mix

- At month end, 100% of the General Fund Core portfolio was invested in fixed income securities; 33% in Treasury securities; 61% in Agency and Government-related securities; 3% in TLGP Securities backed by the FDIC; 3% in Municipal Bonds, and the balance in Cash.
- 24% of the portfolio is invested in securities that mature in one year; 25% in securities that mature from 1-2 years; 31% in 2-4 years and 18% invested in securities that mature within 5 years.
- The General Fund held positions in 105 securities at the end of August.
- The Weighted Average Life of the CORE portion of the general fund is 2.6 years. The Weighted Average duration is 2.3 years.
- The benchmark duration for the portfolio is 2.3 years.
- We will also invest any deposits into the CORE portfolio in shorter duration securities.
- The maximum security term for the CORE portfolio is 5 years.

Performance

 For August, the blended general fund outperformed its 12-month benchmark by 0.41%

Market Value and Investment Earnings

- Unrealized gains in the Core Portfolio at the end of August were \$12 million.
- Monthly Earnings for August on the General Fund Portfolios were \$1.2 million.
- Year-to-date earnings were \$2.5 million.

 Earnings on the General Fund are used to offset General Fund Spending.

Investment Highlights

- Maturing securities and free cash are invested to the benchmark duration.
- Relative overweight in agency securities relative to the benchmark has resulted in performance gains.

Compensating Balances at Fiscal Agent Bank

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NMFA Holdings in the General Fund

On July 12, 2012, the New Mexico Finance Authority issued a press release indicating that the Fiscal Year 2011 financial results were not completed properly and had been withdrawn by the NMFA. In addition, the NMFA has delayed offering any additional debt until the financial statements have been completed.

Subsequent to the disclosure, on July 13, Standard & Poor's and Moody's placed the NMFA's debt on Credit Watch with negative implications. In connection with the withdrawn financials, the NMFA's Comptroller admitted that the withdrawn 2011 financial statements were forged.

On August 1, 2012, New Mexico Securities Regulators executed a search warrant of the NMFA offices in connection with the forged audit and a March 2012 securities offering.

The New Mexico State Auditor has hired PriceWaterhouseCoopers to perform a forensic review of the NMFA and perform the NMFA's FY2011 and FY2012 Audits. To date, there have

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The New Mexico State Auditor has hired PriceWaterhouseCoopers to perform a forensic review of the NMFA and perform the NMFA's FY2011 and FY2012 Audits. To date, there have been no allegations of missing funds, however neither the forensic audit nor the FY2011 audit has been completed.

In addition to the various audits performed by the State Auditor's Office and the investigation by the Securities Division of the Regulation and Licensing Division of the state, the State Legislature has retained Hewitt EnnisKnupp to review the NMFA's organization and structure.

The results of the various audits are expected in late October and the Hewitt EnnisKnupp study report is expected in November.

On September 21, 2012, the Regulation and Licensing Department of the State of New Mexico announced that a grand jury had indicted the former comptroller of securities fraud and forgery charges. The Department also announced that the charges against the NMFA's current CFO had been dropped.

Depending on the amount of time required to complete the various audits, and the results of those audits, the rating of the NMFA and the Public Project Revolving Fund may be revised downward or withdrawn.

At the time of the disclosure, the NMFA's PPRF bonds had ratings of Aa1/AAA.

We held the following NMFA bond positions in the general fund portfolios:

 June 30, 2012
 \$14,310,000

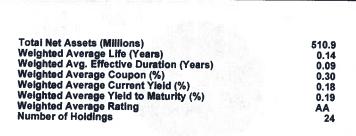
 July 31, 2012
 \$14,310,000

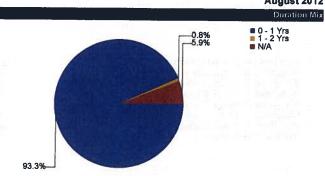
 August 31, 2012
 \$14,310,000

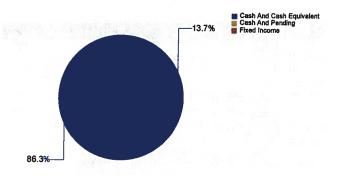
Portfolio Characteristics

General Fund Liquidity (10933600)

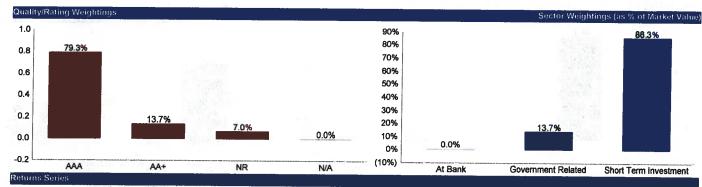
Portfolio Fact Sheet August 2012







Security ID	Security Dame	% of Assets	Coupon Rate	Maturity Date
99CO40090	REPO NOMURA SECURITIES/FIXED INCOME 31/AUG/2012N	10.00%	0.24	4/9/2012
99CO40088	REPO NOMURA SECURITIES/FIXED INCOME 31/AUG/2012P	10.00%	0.24	4/9/2012
99CO40089	REPO NOMURA SECURITIES/FIXED INCOME 31/AUG/20120	10.00%	0.24	4/9/2012
99CO40095	REPO MITSUBISHI UFJ SECURITIES (USA), INC.	9.82%	0.24	4/9/2012
99CO40092	REPO MITSUBISHI UFJ SECURITIES (USA), INC.	9.82%	0.24	4/9/2012
99CO40093	REPO MITSUBISHI UFJ SECURITIES (USA), INC.	9.82%	0.24	4/9/2012
892998X00	LGIP POOL PARTICIPANT	5.88%	0.17	
99CO40094	REPO BANK OF NEW YORK/SOUTH STREET SECS	4.88%	0.24	4/9/2012
990040091	REPO MITSUBISHI UFJ SECURITIES (USA), INC.	4.79%	0.24	4/9/2012
9CO40087	REPO NOMURA SECURITIES/FIXED INCOME 31/AUG/2012Q	4.24%	0.24	4/9/2012



		Crurent Bouth	frailing 3 Miniths	Year In Date	Trailing L Year	Trading 3 Years	Trading 5 Years	Integrion	
	General Fund Liquidity	0,02	0.06	0.18	0.23	(0.06)	0.81	0.98	
	Not Applicable								
	Excess	***************************************							
is a		to committee to the first and an arrangement of the same at the sa			h	de free disconniquies has no man man man and appear	************		
VI									
S 100 310									
		100							
	Ionth Trailing 3 Months	Year-To-Da	te Tre	iling 1 Year	Trailing	3 Years -	Trailing 5 Ye		ception - Annualiz

■ General Fund Liquidity ■ Not Applicable

0.0 (0.5)

Current Month

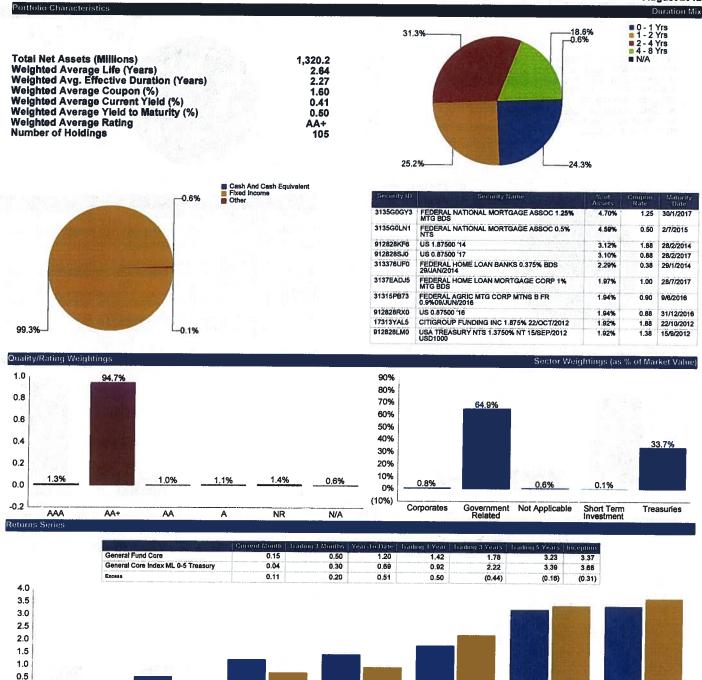
Trailing 3 Months

Year-To-Date

General Fund Core

General Fund Core (10933700)

Portfolio Fact Sheet August 2012



Trailing 1 Year

Trailing 3 Years Annualized

General Core Index ML 0-5 Treasury

Trailing 5 Years -

Inception - Annualized

STATE OF NEW MEXICO

GENERAL FUND (1000)

TXN BASIS: TRADE

MKT-SOURCE: IDC-PREFERED+

AMTZ ADDED: NO

Portfolio Classification Summary

Positions Held as of 8/31/12

ASSET CLASSIFICATION REPURCHASE AGREEMENTS (O/N) CERTIFICATES OF DEPOSIT LINKED-CERTIFICATE OF DEPOSIT AGENCY US BOND 30/360 2X AGENCY US VARIABLE ACT/360 4X UNITS - INVESTMENT DOOR 1	3 8 1 2	.2433 .4619 .4000 .7324 .2308	.01100 .66779 .62740 1.37897 .85070	PRINCIPAL 374,918,757 33,750,000 2,000,000 30,000,000 40,000,000	374,918,757 33,750,000 2,000,000 30,077,660 40,011,284	374,918,757 33,750,000 2,000,000 30,006,300 40,009,600	-71,360	73.700 6.634 .393 5.898
UNITS - INVESTMENT POOL 1 CASH ACCOUNT	1 1 18	.2308	.21494	40,000,000 30,026,495 -2,000,000 	40,011,284 30,026,495 -2,000,000 	40,009,600 30,026,495 -2,000,000 	-1,684	7.865 5.902 393

STATE OF NEW MEXICO

GENERAL FUND CORE (1001)

TXN BASIS: TRADE

MKT-SOURCE: IDC-PREFERED+

AMTZ ADDED: NO

Portfolio Classification Summary

Positions Held as of 8/31/12

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN/LOSS	%MARKET
REPURCHASE AGREEMENTS (O/N) US TREASURY NOTE ACT/ACT 2X FED FARM CR BKS CONS LONG TERM FED FARM CR BKS CALLABLE AGENCY US BOND 30/360 2X AGENCY 30/360 2X AGENCY US NOTES 30/360 2X FED NATL MORTGAGE ASSN DEBS CORP US NOTE 30/360 2X MUNI US 30/360 2X MUNI US 30/360 2X MUNICIPAL BOND REVENUE UNITS - INVESTMENT POOL 1	1 22 1 2 6 1 24 6 2 34 6	.2433 .8816 3.5425 1.2685 1.8955 .9125 .9738 .7982 2.0564 .6185 .2980	.01100 2.13446 .12880 .23975 1.51822 3.77260 2.65686 3.16262 .17301 1.22361 .47688	1,179,888 436,600,000 5,000,000 40,000,000 100,380,000 25,000,000 434,410,000 165,000,000 35,000,000 39,425,000 4,930,000 1,298	1,179,888 439,713,968 5,006,026 39,967,229 100,402,018 25,000,000 446,505,875 165,586,942 35,036,763 40,040,672 4,971,043 1,298	1,179,888 444,097,769 5,025,950 40,076,000 100,980,702 25,400,500 451,355,647 167,277,750 35,172,350 40,113,313 4,966,863 1,298	4,383,801 19,924 108,771 578,684 400,500 4,849,772 1,690,808 135,587 72,641 -4,180	.090 33.755 .382 3.046 7.675 1.931 34.307 12.714 2.673 3.049 .378
	106	1.0241	2.27015	1,286,926,186	1,303,411,722	1,315,648,030	12,236,308	100.000

Account / Holdings	Market Value	Cost	% of Total	Coupon Rate	Modified Duration	Option Adjusted Spread	Spread Duration		Effective Duration	Effective Convexity		Yield to Maturity	Hoody Quality	Quality
General Fund Liquidity(10933600)	510,930,790.82	510,849,532.25	100.00%	0,30	0,22	(1.03)	0,14	0.18	0.09	(0.00)	Life		Rating	Rating
FIXED INCOME + CASH AND CASH EQUIVALENT	510,930,790.84	510,849,532.25	100.00%	0.30	0.22	(1.03)	0.14	0.18	0.09	(0.06)	0.14	0.19 0.19	Aa1	AA
Fixed Income	70,147,901.63	70,154,280.00	13.73%	0.57	1.18	(5.20)	0.64	0.41	0.24	(0.41)	0.62	0.42	Agy	AA+
Government Related	70,147,901.63	70,154,280.00	13.73%	0.57	1.18	(5.20)	0.64	0.41	0.24	(0.41)	0.62	0.42	Anu	
Agencies	70,147,901.63	70,154,280.00	13.73%	0.57	1.18	(5.20)	0.64	0.41	0.24	(0.41)	0.62	0.42	Agy	AA+
Cash And Cash Equivalent	440,782,889.21	440,695,252.25	86.27%	0.25	0,06	(0.37)	0.06	0.14	0.06		1 200	TOTAL STREET		of Files
Short Term Investment	440,782,889.21	440,695,252.25	86.27%	0.25	0.06	(0.37)	0.06	0.14	0.06	0.00	0.06	0.15	Aa2 Aa2	AA
Certificate Of Deposit	35,830,595.54	35,750,000.00	7.01%	0.46	0.67	22.32	0.66	0.45	0.66	0.01	0.67	0.15	NR	AA NR
Repurchase Agreements	374,921,256.77	374,918,757.32	73.38%	0.24	0.01	(2.56)	0.01	0.12	0.01	0.00	0.01	0.12	Aaa	AAA
STIF	30,031,036.90	30,026,494.93	5.88%	0.17										1
Cash And Pending	(0.02)	0.00	-0.00%		0.01	(0.00)	(0.00)	10.001	-			0.17	Aaa	AAA
At Bank	(0.02)	0.00	-0.00%		0.01	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	NR	NR

THE STATE OF THE S						August	2012													
1 conunt / Hollangs	Security ID	Countr	Currency ID	Units	Market Value	Cost	% of Fotal	Coupon	Maturity Date	Condied	Option	Spread Duration	Static	Effective Duration	Effective Converts	Weighted	Yield to	Mocd,	Market	S
General Fund Liquidity(10933600)			4		510,930,790,82	510.849.532.25	100.00%	0.30	Heller	0.00	Spream	100	11000	100	-02	Average	Waterity	Quality Rating	Price	Qual Rati
FIXED INCOME + CASH AND CASH EQUIVALENT					510,930,790.84	510,849,532.25	100.00%	0.30		0,22	(1.03)	0.14	0.18	0.09	(30.0)	0.14	0.19	Aa1	17.28	
Fixed Income		-			70,147,901.63	70,154,280,00	13.73%	0.57	-	1.18	- 1000	- 707		1355						
Government Related	10-	No. of Concession,			79,147,901,63	70,154,280.00	13.73%	0.57			(5.20)	0.64	0.41	0.24	(0.41)	0.62	0.42	Agy	100.02	AA+
Agencies		-	- 112	Alexander and the	70,147,901,63	70,154,280,00				3.15	(5.20)	0.64	0.41	0.24	(0.41)	0.62	0.42	Agy	100.02	AA
FEDERAL HOME LOAN BANKS CONS BD 1.125% 17/SEP/2014	313374CD0	US	USD	20,000,000	20,108,500.00	20,105,400	13.73% 3.94%	1.12	17/09/2014	1.18 2,01	(5. 20)	0.64	1.11	0.24	(0.41)	0.62	0.42		100,02	
FEDERAL HOME LOAN BANKS 0.3% BDS 05/JUL/2013	313379RU5	US	USD	40 000 000				-				0.10		0.40	(0.02)	0.04	1.11	Agy	100.03	AA+
FEDERAL HOME LOAN BANKS CONS RD FLT 14	313375KUS	US	USD	10,000,000	10,006,383.33	10,000,000	1.96%	0.30	05/07/2013	0.84	2.28	0.18	0.22	0.37	(1.26)	0.84	0.30	Agy	100.00	AA+
23/JAN/2014	3133004100	03	USD	20,000,000	20,004,866.64	19,995,840	3.92%	0.27	23/01/2014	1.39	(0.40)	1.39	0.25	0.14	0.00	1.40	0.25	Agy	99.99	AA+
FEDERAL NATL MTG ASSN VAR RT 20/DEC/2012	31398A7F3	US	USD	20,000,000	20,028,151.66	20,053,040	3.92%	0.43	20/12/2012	0.31	(19.27)	0.30	(0.03)	0.05	0.00	0.31	(0.03)	Amı	100.05	
Cash And Cash Equivalent					440,782,853,21	440,696,252.28	55.27%	0.25	! #	0.05	(0.37)	0,05	0.14	0.06	0.00	0.66	0.15	1	100.03	
Short Term Investment					440,782,889.21	440,695,252,25	86,27%	0.25		0.06	(0.37)	0.06	0.14	0.06	0.00	0.06	0.15	120		1
Certificate Of Deposit					35,830,595.54	35,750,000.00	7.01%	0.46	1	0.67	22.32	0.66	0.45	0.66	0.01	0.67			4.11	
BANK'34	0Q#99CAA5	US	USD	2,000,000	2,000,030,14	2,000,000	0.39%	0.55	28/08/2014	1.98	0,30	1.98	0.55			1 - 10 m - 1 m - 1 m	0.45		49.69	1 1000
BANK OF LAS VEGAS	OSL99WAB3	US	USD	5,000,000	5,035,763,67	5,000,000	0.99%	0.75		0.06	81,19	0.06	0.75	1.98	0.05	1.99	0.55	Attack	100.00	
CENTURY BANK SANTA FE	1PS991AB9	US	USD	8,000,000	8,013,764.39	8,000,000	1.57%	0.40	28/03/2013	0.58	21.03			0.06	0.00	0.06	0.75		100.00	
CENTURY BANK SANTA FE 0.35% 28/JUN/2013	1PS991AC7	US	USD	8,000,000	8,004,986,29	8,000,000	1.57%	0.35		0.83	17.49	0.57 0.82	0.38	0.57	0.01	0.58	0.38	THE RESERVE	100.00	
CENTURY BANK SANTA FE	1PS991AD5	US	USD	8,000,000	8.021.742.49	8,000,000	1.57%		27/12/2012	0.33	19,91	0.32	0.35	0.82	0,01	0.84	0.35	***	0.00	
GUADALUPE CREDIT UNION	4AA99CAF5	US	USD	250,000	250,818,79	250,000	0.05%	0.75		0.57	0.57	Secretary Statement or supplied	0.36	0.32	0.00	0.33	0.36			-
MY BANK BELEN	5PM99RAB4	US	USD	2,000,000	2.003.002.73	2,000,000	0.39%	0.40	17/04/2013	0.63		0.57	0.75	0.57	0.01	0.57	0.75		100.00	
UNION SAVINGS BANK	9AN991AA1	US	USD	2,000,000	2,000,131,51	2,000,000	0.39%	0.60	27/08/2014	1.98	0.22	0.63	0.40	0.63	0.01	0.63	0.40		100.00	
WESTERN BANK CLOVIS	9PV99WAC7	US	USD	500,000	500.357.54	500,000	0.10%	0.60	06/06/2013	0.77	0.36 43.05	1.98	0.60	1.98	0.05	1.99	0,60		0.00	
Repurchase Agreements					374,921,256,77	374,918,757,32	73.38%	0.24	00/00/2013	0.77		0.76	0.60	0.76	0.01	0.78	0.60	1	100.00	NR
REPO NOMURA SECURITIES/FIXED INCOME 31/AUG/2012Q	99CO40087	US	USD	21,670,561	21,670,705,23	21,670,560,76	4.24%				(2.56)	0.01	0.12	0,01	0.00	0.01	0.12	Asa	0.00	AAA
REPO NOMURA SECURITIES/FIXED INCOME 31/AUG/2012P	99CO40088	US	USD	51,109,813	51,110,153,81	51,109,813,08	10.00%		04/09/2012	0.01	(8.70)	0.01	0.06	0.01	0.00	0.01	0.06	Aaa	0.00	AAA
REPO NOMURA SECURITIES/FIXED INCOME 31/AUG/20120	99CO40089	US	USD	51,109,813	51,110,153,81	51,109,813,08	10.00%	0.24	04/09/2012	0.01	(8.70)	0.01	0,06	0.01	0.00	0.01	0.06	Aaa	0.00	AAA
REPO NOMURA SECURITIES/FIXED INCOME 31/AUG/2012N	99CO40090	US	USD	51,109,813	51,110,153.81	51,109,813.08	10.00%	0.24		0.01	(8.70)	0.01	0.06	0.01	0.00	0.01	0.06	Asa .	0.00	AAA
REPO MITSUBISHI UFJ SECURITIES (USA), INC.	99CO40091	US	USD	24,406,000	24,406,182,71	24,406,000	4.78%	Acres of the same	04/09/2012	0.01	9.60	0.01	0.24	0.01	0.00	0.01	0.24	Asa	0.00	AAA
REPO MITSUBISHI UFJ SECURITIES (USA), INC.	99CO40092	US	USD	50,198,000	50,198,334.65	50,198,000	9,82%	0.24	the same and the beautiful to the same and	0.01	9.60	0.01	0.24	0.01	0.00	0.01	0.24	Asa	0.00	AAA
REPO MITSUBISHI UFJ SECURITIES (USA), INC.	99CO40093	US	USD	50,198,000	50,198,334,65	50,198,000		0.24	04/09/2012	0.01	(8.70)	0.01	0.06	0.01	0.00	0.01	0.06	Aaa	0.00	AAA
REPO BANK OF NEW YORK/SOUTH STREET SECS	99CO40094	US	USD	24,918,757	24,918,923,45	24,918,757.32	9.82%	0.24	04/09/2012	0.01	(8.70)	0.01	0.06	0.01	0.00	0.01	0.06	Aaa	0.00	AAA
REPO MITSUBISHI UFJ SECURITIES (USA),INC.	99CO40095	US	USD	50,198,000	50,198,334.65	50,198,000			04/09/2012	0.01	(8.70)	0.01	0.06	0.01	0.00	0.01	0.06	Aaa	0.00	AAA
STIF		-	1		30,031,036,90	30,026,494,93	9.82%	0.24	04/09/2012	0.01	9.60	0.01	0.24	0.01	0.00	0.01	0.24	Aaa	0.00	AAA
LGIP POOL PARTICIPANT	892998X00	us	USD	30,026,495			5.88%	0.17		V2	1-		2 4	1			0.17	Aaa	1.00	AAA
Cash And Pending	-32000,00	30	330	30,020,485	30,031,036.90	30,026,494.93	5.88%	0.17		11	W .			## I			0.17	Aaa	1.00	AAA
At Bank		1			(0.02)	0.00	0,00%			10.0	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.05)	(0.00)	18	(0.00)	NR
US DOLLARS	USD	US	Lieb	(6)	(0.02)	0.00	-0.00%	1		0.01	(0.00)	(0.00)	(0.00)	(0.00)	(00.00)	(0.00)	(0.00)	NR	(0.00)	MR
, as	030	100	USD	(0)	(0.02)	. 0	-0.00%			0.01	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	N/A	(0.00)	N/A

Account / Holdings	Market Value	Cost	% of Total	Coupon Rate	Modified Duration	Option Adjusted	Spread Duration	Static Yield	Effective Duration	Effective	Weighted	Yield to	Moody	S&F
General Fund Core(10933700)						Spread	Daration	rielu	Dinadon	Convexity	Average Life	Maturity	Quality Rating	Qual Ratir
	1,320,220,049.48	1,311,815,589.83	100.00%	1.60	2.57	7.53	1.69	0.41	2.27	(0.01)	2.64	0.50	Control to Park	-
FIXED INCOME + CASH AND CASH EQUIVALENT	1,312,688,199.64	1,304,290,589.83	99.43%	1.61	2.59	7.57	1.70	0.41	2.28	(0.01)	2.66	0.50	Agy	AA+
Fixed Income	1,311,507,005.56	1,303,109,403.81	99.34%	1.61	2.59	7.58	1.70	0.41	2.28	(0.01)	2.66	0.50	A	
Corporates	10,241,280.56	9,996,100.00	0.78%	5.15	0.25	0.54	0.25			500		0.50	Agy	AA+
Industrial	10,241,280.56	9,996,100,00	0.78%	5.15				0.69	0.25	0.00	0.25	0.69	At	AA
Government Related		production of the second section is			0.25	0.54	0.25	0.69	0.25	0.00	0.25	0.69	A1	AA
	856,314,345.89	851,840,193.12	64.86%	1.75	2.87	11.62	2,39	0.47	2.40	(0.05)	2.96	0.61	Agy	AA
Agencies	818,580,298.66	813,944,531.77	62.00%	1.73	2.95	12.92	2.45	0.49	2.45	(0.06)	3.04	0.64	Agy	AA+
Local Authorities	37,734,047.23	37,895,661.35	2.86%	2.17	1.19	(16.65)	1.19	0.07	1.19	0.02	1.21			-
Treasuries	444,951,379.11	441,273,110.69	33,70%	1.25	2,11	(0.01)	0.41					0.07	Aa1	BB
Treasuries	444,951,379.11	441,273,110.69	33.70%	1.25		I + Arresta	A STATE OF THE PARTY OF THE PAR	0.29	2.11	0.07	2.14	0.29	Govt	AA+
Cash And Cash Equivalent	1,181,194,08	Control of the Contro	2.00	1000	2.11	(0.01)	0.41	0.29	2.11	0.07	2.14	0.29	Govt	AA+
Short Term Investment		1,181,186.02	0.09%	0,24	0.01	(8.69)	0.01	0.06	0.01	0.00	0.01	0.06	Ana	AAA
	1,181,194.08	1,181,186.02	0.09%	0.24	0.01	(8.69)	0.01	0.06	0.01	0.00	0.01	0.06	Aaa	AAA
Repurchase Agreements	1,179,895.43	1,179,887.56	0.09%	0.24	0.01	(8.70)	0.01	0.06	0.01	0.00		10.000 (10.000)	1	
STIF	1,298.65	1,298.46	0.00%	0.17		(3.1.0)	3.01	0.00	3.01	0.00	0.01	0.06	Aaa	AAA
Other	7,531,849.84	7,525,000.00	0.57%	9.17			4					0.17	Aaa	AAA

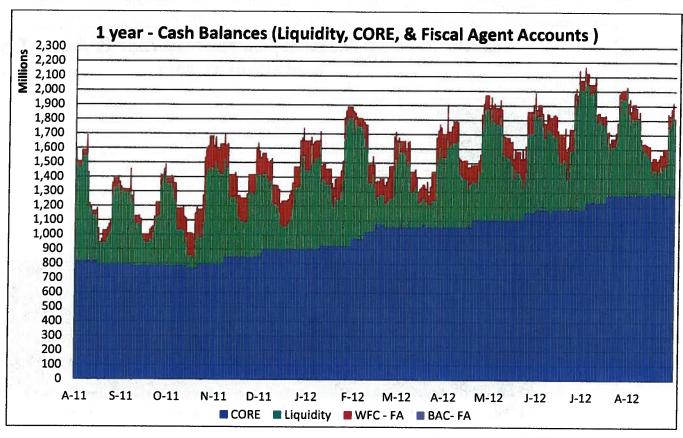
	Security ID	Countr	Currency		Warret Value		of Total	Coupon	Maturity Date	Duration	Option Adjusted	Spread Duration	Static	Effective Buration	Effective	Weighted Average	Yield to	N GOO	Market Dec	1
General Fund Core(10933700)				- 11 /	1,320,220,049.48	1,311,816,589.83	100.00%	1.60		2.67	Spread 7.53	4.00	0.14			Life		Ratme	1	
TIXED INCOME + CASH AND CASH EQUIVALENT					1,312,688,199.64	1,304,290,589.83	99.43%	1.61		2.59	7.57	1.69	0.41	2.27	(0.01)	2.64	0.50	Agy	102.27	
ixed Income		1	+		1,311,507,005.56	1,303,109,403,81	99.34%	1.61			1 to 100 to 100							1	102.20	
Corporates	TO BE WORK	1			10 241 240 54	1,000,100,400.01	00.0474	-	A STATE OF THE PARTY OF THE PAR	2.59	7.58	1.70	0.41	2.28	(0.01)	2.66	0.50	Agy	102.37	
Industrial					40 244 222 22	ANSAU MALIA	U. C.	5,15		0.25	0.54	0.25	0.89	0.25	0.00	0.25	0.69	LAT	101.11	1
BBOTT LABORATORIES 5.15% SNR NTS 30/NOV/2012	002819AA8	us	LIOD	40 000 000	10,241,280,56	9,996,100.00	0.78%	5.15	-	0.25	0.54	0.25	0.69	0.25	0.00	0.25	0.69	A1	101.11	
Government Related	002819A048	05	USD	10,000,000	10,241,280.56	9,996,100	0.78%	5.15	30/11/2012	0.25	0.54	0.25	0.69	0.25	0.00	0.25	0.69	A1	101.11	-
Agencies	The same			Towns -	856,314,246,89	851,840,193.12	GALLAN.	1.75		2.07	11.62	2,39	0.47	2.40	(0.05)	2.96	0.61	Agy	10271	
CITIGROUP FUNDING INC 1.875% 22/OCT/2012				4	818,580,298.66	813,944,531.77	62.00%	1.73		2.95	12.92	2.46	0.49	2.45	(0.06)	3.04	0.84	Agy	102,74	
	17313YAL5	US	USD	25,000,000	25,229,218.75	25,589,500	1.91%	1.88	22/10/2012	0.14	(3.01)	0.14	0.12	0.14	0,00	0.14	0.12			4
EDERAL FARM CR BKS CONS BD 1.33% 07/DEC/2015	31331KZ29	US	USD	20,000,000	20,106,666,67	20,000,000	1.52%	1.33	07/12/2015	3.18	15.42	0.27	0.32	0.31	(0.15)	3.27	1.25	TO .	100.24	4
EDERAL NATL MTG ASSN CALL1.625%21/NOV/2016	3136FTQJ1	US	USD	20,000,000	20,145,677.78	18,998,000	1.53%	1.62	21/11/2016	4.05	42.61	0.23	0.59	0.44	(0.15)	2000000		Agy	100.22	100
REDDIE MAE 4.375% 17/JUL/2015	3134A4VC5	US	USD	20,000,000	22,387,944.44	22,525,880	1.70%	4.38	17/07/2015	2.73	7.92	2.73	0.37	2.73	0.09	4.22 2.88	1.57	Agy	100.28	-
EDERAL HOME LOAN MORTGAGE CORP 1% NTS 5/DEC/2014	3134G3BL3	US	USD	20,000,000	20,074,177.78	20,000,000	1.52%	1.00	05/12/2014	2.23	17.84	0.26	0.34	0.38	(0.47)	2.26	0.37	Agy	111.40	1
EDERAL HOME LOAN MORTGAGE CORP 1.625% NTS	3134G3CB4	us	USD	20 000 000	20.440.400.00								5.5	0.00	(0.47)	2.20	0.92	Agy	100.13	1
EDERAL NATIONAL MORTGAGE ASSOC 5% PIDS	31359MH89	us	USD	20,000,000	20,142,438.89	20,080,000	1.53%	1.62	05/12/2016	4.09	23.08	0.26	0.39	0.33	(0.27)	4.26	1.55	Agy	100.32	1
WMARUZU10			COD	20,000,000	23,609,911.11	23,515,020	1.79%	5.00	15/03/2016	3.24	12.20	3.24	0.48	3.24	0.13	3.54	0.48	Agy	115.74	T
EDERAL NATIONAL MORTGAGE ASSOC 5.375% BDS	31359MS61	US	USD	20,000,000	23,821,961.11	24,003,140	1.80%	5.38	15/07/2016	3.55	15.63	2.50	0.50				- 94		4	
ED NATL MTG ASSN 5.12% 02/JAN/2014	31359MTP8	US	USD	13,000,000	13,915,060.97	14,313,260	1.05%	5.12	02/01/2014	1.30	17.63	3.56 1.30	0.56	3.55	0.15	3.87	0.56	Agy	118.42	4
EDERAL NATIONAL MORTGAGE ASSOC 2,375% NTS	3135G0BA0	US	USD	20,000,000	21,538,322.22	21,192,580	1.63%	2.38	11/04/2016	3.45	11.86	3.46	0.39	1.30	0.02	1.34	0.39	Aa2	106.20	1
EDERAL NATIONAL MORTGAGE ASSOC 0.5% BDS	3135G0BR3	US	USD	20,000,000	20,059,911.11	19,976,290	1.52%	0.50	09/08/2013	0.94	3,44			3.45	0.14	3,61	0.50	Agy	106.77	
EDERAL NATIONAL MORTGAGE ASSOC 0.875% BDS	3135G0BY8	US	USD	20,000,000	20,233,658,33	20,190,600	1.53%	0.88	28/08/2014	1.98		0.94	0.22	0.94	0.01	0.94	0.22	Agy	100.27	-
EDERAL NATIONAL MORTGAGE ASSOC 1.25% BDS	3135G0CM3	US	USD	20,000,000	20,670,450,00	20,046,640	1.57%	1.25	28/09/2016	3.96	5.37 13.71	1.98	0.29	1.98	0.05	1.99	0.29	Agy	101.16	
EDERAL NATIONAL MORTGAGE ASSOC 1.25% MTG BDS	3135G0GY3	US	USD	60,000,000	61,715,783,33	60,563,365,92	4.67%	1.25	30/01/2017			3.97	0.59	3.96	0.18	4.08	0.59	Agy	102.82	
DERAL NATIONAL MORTGAGE ASSOC 0.375% BDS	3135G0HG1	US	USD	20,000,000	20,045,775.00	19,911,400	1.52%	0.38	16/03/2015	4.29	14.68	4.31	0.65	4.30	0.21	4.42	0.65	Agy	102.75	
DERAL NATIONAL MORTGAGE ASSOC 1.125% BDS	3135G0JA2	US	USD	10,000,000	10,232,450.00	10,036,340	0.78%	1.12	27/04/2017	2.52	4.13	2.52	0.31	2.52	0.08	2.54	0.31	Agy	100.06	1
EDERAL NATIONAL MORTGAGE ASSOC 0.5% NTS	3135G0LN1	US	USD	60,000,000	60,251,366,67	59,991,860	4.56%	0.50	02/07/2015	4.52	14.17	4.53	0.69	4.52	0.23	4.66	0.69	Agy	101.94	
EDERAL NATIONAL MORTGAGE ASSOC 0.5% NTS	3135G0NV1	US	USD	14,250,000	14,293,953.33	14,251,752.75	1.08%	0.50		2.81	8.96	2.82	0.38	2.81	0.09	2,84	0.38	Agy	100.34	
EDERAL HOME LOAN MORTGAGE CORP 1.75% NTS	3137EACM9	US	USD	20,000,000	20,984,250.00	20,573,180	1.59%	1.75	28/09/2015	3.05	9.09	3.06	0.41	3.05	0.11	3.08	0.41	Agy	100.29	T
EDERAL HOME LOAN MORTGAGE CORP 2.50% NTS	3137EACT4	US	USD	20,000,000	21,570,155.56	21,304,760	1.63%	2.50	10/09/2015	2.93	8.10	2.94	0.39	2.93	0.10	3.02	0.39	Agy	104.09	1
ED HOME LOAN MTG 2% BDS 25/AUG/2016 USD1000	3137EACW7	US	USD	20,000,000	21,131,266.67	20,817,187.5	1.60%		27/05/2016	3.57	13.48	3.58	0.53	3.57	0.15	3.74	0.53	Agy	107.20	T
EDERAL HOME LOAN MORTGAGE CORP 0.75% BDS	3137EACY3	Us	USD	10,000,000	10,115,700.00			2.00	25/08/2016	3.84	15.19	3.85	0.58	3.84	0.17	3.98	0.58	Agy	105.62	1
EDERAL HOME LOAN MORTGAGE CORP 0.625% NTS	3137EADA4	US	USD	20,000,000	20,148,727.78	9,996,600	0.77%	0.75	25/11/2014	2.21	27.46	2.22	0.52	2.21	0.06	2.23	0.52	Agy	100.96	1
EDERAL HOME LOAN MORTGAGE CORP 194 PDG	3137EADC0	US	USD	20,000,000	20,349,311,11	20,129,540	1.53%	0.62	29/12/2014	2.31	0.10	2.31	0.35	2.31	0.07	2.33	0.35	Aaa	100.64	Ť
8/MAR/2017				20,000,000	20,348,311,11	19,897,000	1.54%	1.00	08/03/2017	4.40	14.77	4.41	0.67	4.40	0.22	4.52	0.67	Agy	101.27	1
EDERAL HOME LOAN MORTGAGE CORP 1% BDS 7/JUN/2017	3137EADH9	US	USD	20,000,000	20,281,644.44	20,076,580	1.54%	1.00	29/06/2017	4.70	16.50	4.72	0.75	4.70	0.25	4.83		-		1
DERAL HOME LOAN MORTGAGE CORP 1% MTG BDS	3137EADJ5	US	USD	25 500 000	05 000 007 00		1				J. 25-62			4.70	0.23	4.03	0.75	Agy	101.24	ŀ
EDERAL FARM CREDIT BANKS 4.5% BDS 17/OCT/2012	31331X3S9	US	USD	25,500,000	25,868,305.00	25,612,119	1.96%	1.00	28/07/2017	4.78	16.28	4.79	0.76	4.78	0.26	4.91	0.76	Agy	101.26	Ť.
EDERAL HOME LOAN BANKS 0.875% BDS 27/DEC/2013	313371UC8	US	USD	5,000,000	5,109,700.00	5,218,850	0.39%	4.50	17/10/2012	0.13	0.28	0.13	0.43	0.13	0.00	0.13		Aaa	100.52	
EDERAL HOME LOAN BANKS 0.375% BDS 29/JAN/2014	313376UF0	US	USD		10,099,355.56	9,941,900	0.76%	0.88	27/12/2013	1.31	2.57	1.32	0.24	1.31	0.02	1.32	0.24	Agy	100.84	17
DERAL HOME LOAN BANKS 1.0% BDS 13/FEB/2017	3133786Q9	US	USD	30,000,000	30,065,500.00	30,027,110	2.28%	0.38	29/01/2014	1.41	3.20	1.41	0.25	1.41	0.03	1.41	0.25	Agy	100.18	1
DERAL HOME LOAN BANK 4.875 % 14/DEC/2012	3133XDTB7	US	USD	20,000,000	20,165,800.00	19,970,400	1.53%	1.00	13/02/2017	4.35	25.29	4.37	0.77	4.35	0.21	4.45	0.77	Agy	100.78	
DERAL HOME LOAN BANKS 5% BDS 14/SEP/2012	3133XLX73	US	USD	15,000,000	15,350,506.25	15,848,100	1.16%	4.88	14/12/2012	0.29	0.20	0.29	0.34	0.29	0.00	0.29		Ава	101.29	Ť.
DERAL HOME LOAN MORTGAGE CORP 3.5% BDS	3133XPNZ3	US	USD	20,380,000	20,878,604.38	21,584,741.6	1.58%	5.00	14/09/2012	0.04	1.17	0.04	1.32	0.04	0.00	0.04	1.32	Asa	100.13	t
DERAL HOME LOAN BANKS 1.875% BDS 21/JUN/2013	3133XXYX9	บร	USD	5,000,000	5,168,697.22	4,927,335	0.39%	3.50	08/03/2013	0.51	0.07	0.51	0.24	0.51	0.01	0.52	0.24	Aaa	101.69	t
DERAL NATL MTG ASSN CALL 0.95% 09081 08/SEP/2015	3136FR3F6	US	USD	10,000,000	10,169,758.33	10,222,500	0.77%	1.88	21/06/2013	0.80	0.01	0.80	0.20	0.80	0.01	0.81	0.20		101.33	Ť
DERAL AGRIC MTG CORP MTNS B FR 0.9%09/JUN/2016	31315PB73	US	USD	20,000,000	20,145,505.56	20,000,000	1.53%	0.95	08/09/2015	2.96	62.79	1.81	1.02	1.78	(2.80)	3.02		Agy	100.27	t
DERAL FARM CR BKS CONS BD 1.12% 16/NOV/2015	31331KS92	_		25,000,000	25,451,750.00	25,000,000	1.93%	0.90	09/06/2016	3.70	6.88	3.71	0.47	3.70	0.16	3.77		Agy	101.60	t
DERAL HOME LN MTG CORP CALL 1.15%30/DEC/2015	3134G3EG1	US	USD	20,000,000	20,096,733.33	19,960,000	1.52%	1.12	16/11/2015	3.13	(18.39)	0.21	(0.03)	0.21	(0.01)	3.21	a historical	Agy	100.16	÷
DERAL HOME LN MTG CORP CALL 1.1%30/DEC/2015	3134G3EG1	US		11,660,000	11,789,060.01	11,660,000	0.89%	1.15	30/12/2015	3.26	52.52	2.00	0.91	2.03	(1.31)	3.33	1.05	Agy	100.91	t
DERAL NATL MTG ASSN CALL STEP 30/JAN/2017			USD	10,000,000	10,096,338.89	10,000,000	0.76%	1.10	30/12/2015	3.26	63.79	2.25	1.11	2.25	(1,39)	3.33		Agy	100.78	t
Local Authorities	3136FTYG8	US	USD	15,000,000	15,067,901.08	14,991,000	1.14%	-	30/01/2017	4.27	(3.72)	0.42	0.13	0.44	(0.09)	4.42	-	Agy	100.36	i
RNALILLO CNTY N MEX 01/FEB/2013 04.000			100		37,734,047.23	37,895,661.35	2.86%	2.17	1.51bm.	1.19	(16.65)	1.19	0.07	1.19	0.02	1.21	100 100 10	Aa1	101.99	T
RNALILLO CNTY N MEX 01/FEB/2013 04:000	085275B53	US	USD	550,000	560,033.83	575,333	0.04%	4.00	01/02/2013	0.42	0.27	0.42	0.42	0.42	0.00	0.42		Aaa	101.49	4
SPANOLA N MEX PUB SCH DIST NO 55 RIO ARRIBA &	085275B61	US	USD	570,000	592,269.90	600,141.6	0.04%	3.00	01/02/2014	1.40	(86.88)	1.40	(0.59)	1.40	0.03	1.42		Aaa	103.66	-
SPANOLA N MEX PUB SCH DIST NO 55 RIO ARRIBA &	29662RAJ7	US	USD	570,000	575,700.00	577,489.8	0.04%	2.00	01/09/2012	0.00	(0.15)	0.00	0.00	0.00	0.00	0.00	- 100 / CO / CO PM	Aai	100.00	, N
	29662RAK4	US	USD	1,100,000	1,126,455.00	1,125,718	0.09%	2.00	01/09/2013	0.99	(37.94)	0.99	(0.16)	0.99	0.00	1.00	(0.16)			-
SPANOLA N MEX PUB SCH DIST NO 55 RIO ARRIBA &	29662RAL2	US	USD	1,120,000	1,160,779.20	1,152,569.6	0.09%	2.00	01/09/2014	1.95	22.10	1.96	0.51	1.95	0.05	2.00	0.51		The second second second	1

Account / Holdings	Security 15	Countr	, Currenc	Units	Market Value	Cost	7- O	Coupon	Maturity	Hortified.	Option	Spread	Static	Ellagi	Ett. 1	(10)	No. of the last			
CARDON STATE OF THE STATE OF TH							Total	Rate	Date	Duration	Adjusted	Diration	Yield	Duration	Convert,	Average	Yaturity	Cuality	Price	Cu.
GADSDEN N MEX INDPT SCH DIST NO 016 RFDG-SER B	362550KT1	US	USD	2,245,000	2,280,333.81	2,301,259.7	0.17%	2.00	15/08/2013	0.95	(69.28)	0.95	(0.48)	0.95	0.04	Life		Fathur	333	Ra
GADSDEN N MEX INDPT SCH DIST NO 016 RFDG-SER B	362550KU8	US	USD	2,005,000	2,058,631.52	2,068,698.85	0.16%	2.00	15/08/2014	1.92	20.84	1.93	0.50	1.92	0.01	0.96	(0.48)	-	101.48	
LOS ALAMOS N MEX PUB SCH DIST RFDG-SCH BLDG	54422NCP9	US	USD	475,000	482,645.92	488,376	0.04%	2.00	01/08/2013	0.91	(81.73)	0.91	(0.62)	0.91		1,96	0.50	Aa1	102.59	
LOS ALAMOS N MEX PUB SCH DIST RFDG-SCH BLDG	54422NCQ7	US	USD	325,000	334,849.67	336,365.25	0.03%	2.00	01/08/2014	1.89	(12.14)	1.89	0.17		0.01	0.92	(0.62)		101.44	
LOVINGTON N MEX MUN SCH DIST NO 001 RFDG	547473DA3	US	USD	525,000	529,963.00	531,882.75	0.04%	2.00	01/10/2012	0.08	0.53	0.08	0.17	1.89	0.05	1.92	0.17		102.86	NR
LOVINGTON N MEX MUN SCH DIST NO 001 RFDG	547473DB1	US	USD	900,000	922,719.00	921,780	0.07%	2.00	01/10/2013	1.07	(65.60)	1.07	(0.41)	1.07	0.00	0.08		Aa1	100.11	NR
LOVINGTON N MEX MUN SCH DIST NO 001 RFDG	547473DC9	US	USD	935,000	971,608.37	961,451.15	0.07%	2.00	01/10/2014	2.03	(5.44)	2.04	0.24	2.03	0.02	1.08	(0.41)		101.69	NR
NEW MEXICO FIN AUTH REV AMT-SR LIEN-PUB PROJ	64711NNV3	US	USD	2,000,000	2,026,200.00	2,040,140	0.15%	2.00	01/06/2013	0.74	4.05	0.75	0.24	0.75	0.05	2.08		Aa1	103.08	market and a
NEW MEXICO FIN AUTH REV AMT-SR LIEN-PUB PROJ	64711NNW1	US	USD	3,060,000	3,188,948.40	3,198,373.2	0.24%	3.00	01/06/2014	1.70	25.61	1.71	0.55	1.71	0.01	0.75		Aa1	100.81	
NEW MEXICO FIN AUTH REV SR LIEN PUB PROJ- REVOLVING	64711NPA7	US	USD	3,605,000	3,668,267.75	3,708,643.75	0.28%	2.00	01/06/2013	0.75	(121.52)	0.75	(1.04)	0.75	0.04	1.75 0.75	0.55		103.46	AAA
NEW MEXICO FIN AUTH REV SR LIEN PUB PROJ- REVOLVING	64711NPB5	US	USD	3,615,000	3,734,150.40	3,767,950.65	0.28%	2.00	01/06/2014	1.72	(34.71)	1.72	(0.06)	1.72	0.04	1,75	(0.06)		102.80	AAA
NEW MEXICO FIN AUTH REV TAXABLE-SR LIEN PUB PROJ	64711NPW9	US	USD	760,000	771,597,60	777,814.4	0.06%	2.00	01/06/2013							.,	(0.00)		102.00	~~~
NEW MEXICO FIN AUTH REV TAXABLE-SR LIEN PUB PROJ	64711NPX7	US	USD	770,000	792,029.70	790,828.5	0.06%	2.00	01/06/2014	0.75	(41.95)	0.75	(0.24)	0.75	0.01	0.75	(0.24)	Aa1	101.03	AAA
RIO RANCHO N MEX PUB SCH DIST NO 94 SCH BLDG-SER	767171LH2	US	USD	500,000	507,958.33	513,960	0.04%	2.00	01/08/2014	1.71 0.91	49.15 (73.49)	1.72 0.91	(0.53)	1.72 0.91	0.04	1.75 0.92	0.72 (0.53)		102.36	AAA
ALAMOGORDO N MEX MUN SCH DIST NO 001 01/AUG/2013	011464GN8	US	USD	350,000	354,525.50	22122			<u> </u>				(-1,		0.01	0.52	(0.53)	Aaı	101.42	NR
ALAMOGORDO N MEX MUN SCH DIST NO 001 01/AUG/2014	011464GP3	US	USD	350,000	357,766,50	354,284	0.03%	1.50	01/08/2013	0.91	21.24	0.91	0.41	0.91	0.01	0.92	0.41	Aa1	100.99	NR
ALBUQUERQUE N MEX MUN SCH DIST NO 012 RFDG	013595RF2	US	USD	870,000		357,357	0.03%	1.50	01/08/2014	1.89	20.34	1.89	0.49	1.89	0.05	1.92	0.49	Aa1	101.92	NR
CATRON & CIBOLA CNTYS N MEX INDPT SCH DIST NO 2	149321CH2	US	USD	140,000	935,073.10	930,586.8	0.07%	3.00	01/08/2015	2.81	13.66	2.82	0.50	2.81	0.09	2.92	0.50	Aa1	107.24	AA
CLOVIS N MEX MUN SCH DIST NO 001 SCH BLDG	189414HR9	US	USD	275,000	143,839.73	144,887.4	0.01%	2.00	01/08/2014	1.88	35.59	1.89	0.65	1.89	0.05	1.92	0.65	Aa1	102.58	who made up a
FARMINGTON N MEX MUN SCH DIST NO 005 SCH BLDG	311441KF5	US	USD	2,500,000	295,344,50	294,593.75	0.02%	3.00	01/08/2015	2.81	16.63	2.82	0.53	2.81	0.09	2.92	0.53	As1	107.15	NR
FARMINGTON N MEX MUN SCH DIST NO 005 SCH BLDG	311441KG3	US	USD	1,000,000	2,514,583.33	2,512,725	0.19%	2.00	01/09/2012	0.00	(16.01)	0.01	0.00	0.01	0.00	0.00	0.00	Aa1	100.00	NR
OS ALAMOS N MEX PUB SCH DIST SCH BLDG	54422NDB9	US	USD	785,000	1,034,120.00 797,635.88	1,033,450 800,119,1	0.08%	3.00 2.00	01/09/2013	0.98	22.95 22.02	0.99 0.91	0.45	0.99	0.01	1.00	0.45		102.54	NR
IEW MEXICO FIN AUTH REV SR LIEN OUB PROJ-SER B-1	64711NLW3	US	LICO						0110012010	0.01	22.02	0.91	0.42	0.91	0.01	0.92	0.42	Aat	101.44	NR
NEW MEXICO ST SEVERANCE TAX SER A-1 01/JUL/2013	647310F63	US	USD	500,000	509,155.00	510,405	0.04%	2.00	01/06/2013	0.74	3.92	0.75	0.22	0.75	0.01	0.75	0.22	An1	101.33	AAA
SAN JUAN CNTY N MEX CENT CONS INDPT SCH DIST NO	798359JP1	US	USD	100,000	103,767.67	103,439	0.01%	4.00	01/07/2013	0.82	7.39	0.82	0.27	0.82	0.01	0.83		As1	103.10	-
SANTA ROSA N MEX CONS SCH DIST NO 008 15/MAY/2013	802751DK0	US	USD	1,700,000	1,725,169.44	1,727,234	0.13%	2.00	01/08/2013	0.91	23.98	0.91	0.44	0.91	0.01	0.92	0.44	Aa1	101.42	
ANTA ROSA N MEX CONS SCH DIST NO 008 15/MAY/2014	802751DL8			200,000	201,220.89	201,274	0.02%	1.00	15/05/2013	0.71	36.94	0.70	0.55	0.70	0.01	0.71	0.55	Aa1	100.32	
SANTA ROSA N MEX CONS SCH DIST NO 008 15/MAY/2015	802751DL6	US	USD	200,000	201,842.89	201,970	0.02%	1.00	15/05/2014	1.70	33.75	1.69	0.63	1.69	0.04	1.71	0.63	Aat	100.63	NR
SOUTHERN SANDOVAL CNTY N MEX ARROYO FLOOD CTL	843789FF0	US	USD	225,000	227,721.25	227,322	0.02%	1.00	15/05/2015	2.67	31.83	2.67	0.66	2.66	0.08	2.71	0.66	Aa1	100.92	
OUTHERN SANDOVAL CNTV NIMEY ARROYO FLOOD OT		US	USD	150,000	152,209.00	152,589	0.01%	2,00	01/08/2013	0.92	36.50	0.92	0.58	0,92	0.01	0.92	0.58	Aa2	101.31	NR
OUTHERN SANDOVAL CNTY N MEX ARROYO FLOOD CTL	843789FG8	US	USD	50,000	51,371.33	51,389.5	0.00%	2.00	01/08/2014	1.89	35.44	1.89	0.65	1.89	0.05	1.92	0.65	Aa2	102.58	NR
	843789FH6	US	USD	25,000	25,998.92	25,963	0.00%	2.00	01/08/2015	2.85	30.87	2.86	0.67	2.85	0.10	2.92	0.67	Aa2	103.83	NR
INIVERSITY N MEX UNIV REVS RFDG-SUB LIEN SYS	914692N20	US	USD	1,285,000	1,305,181.65	1,311,920.75	0.10%	2.00	01/06/2013	0.74	38.25	0.75	0.57	0.70					-	
INIVERSITY N MEX UNIV REVS RFDG-SUB LIEN SYS	914692N38	US	USD	330,000	339,428.10	341,140.8	0.03%	2.00	01/06/2014	1.72	35.09	1.72	0.64	0.75	0.01	0.75	0.57		101.07	AA
NIVERSITY N MEX UNIV REVS RFDG-SUB LIEN SYS	914692Q68	US	USD	165,000	172,971.15	174,235.05	0.01%	3.00	01/06/2014	1.70	35.87	1.72	0.65	1.72	0.04	1.75	0.64	Aa2	102.36	AA.
Treasuries					444,951,379.11	441,273,110,69	23,70%	1.25		2.11	00.01	10.04	0.00	211	0.04	1.75	0.65	Aa2	104.08	AA.
Treasuries		=			444,951,379.11	441,273,110.69	33.70%	1.25	The second second	2.11	40.043	2.00			0.07	2014	0.23	Govt	102.74	AAC
ISA TREASURY NTS 1.3750% NT 15/SEP/2012 USD1000	912828LM0	US	USD	25,000,000	25,167,547,55	25,087,890.63					(0.01)	0.41	0.29	2.11	0.07	2.14	0.29	Govt	101.76	AA+
\$ 4.25000 '15	912828EE6	US	USD	11,100,000	12,402,621.80	12.416.203.13	1.91%	1.38	15/09/2012	0.04	(0.02)	0.04	0.12	0.04	0.00	0.04	0.12	Govt	100,04	AA+
S 1.75000 '14	912828JZ4	US	USD	20,000,000	20,462,434.78		0.94%	4.25	15/08/2015	2.81	1.52	0.00	0.32	2.81	0.10	2.96	0.32	Govt	111.54	AA+
S 1.87500 '14	912828KF6	US	USD	40,000,000	40,986,471.82	20,550,000	1.55%	1.75	31/01/2014	1.40	0.01	1.40	0.23	1.40	0.03	1.42	0.23	Ass	102.16	AA+
IS 1.75000 '14	912828KJ8	US	USD	15,000,000		41,008,333.33	3.10%	1.88	28/02/2014	1.48	1.37	0.00	0.24	1.48	0.03	1.50	0.24	Govt	102.46	AA+
\$ 1.87500 '14	912828KN9	US	USD	20,000,000	15,469,100.82	15,413,085.94	1.17%	1.75	31/03/2014	1.55	0.01	1,55	0.24	1.55	0.03	1.58		Govt	102.39	AA+
5 2.25000 '14	912828KV1	US	USD		20,671,758.70	20,248,437.5	1.57%	1.88	30/04/2014	1.64	0.01	1.64	0.24	1.64	0.04	1.67	0.24	Govt	102.73	AA+
\$ 2.62500 '14	912828LC2	US	USD	20,000,000	20,815,944.26	20,473,437.5	1,58%	2.25	31/05/2014	1.71	1.58	0.00	0.25	1.72	0.04	1.75	The same of the sa	Govt	103.51	AA+
NITED STATES TREAS NTS 1.125% 15/DEC/2012	912828MB3	US	USD	15,000,000	15,716,289.13	15,558,398.44	1.19%	2.63	31/07/2014	1.88	0.01	1.88	0.25	1.88	0.04	1,92		Govt		AA+
\$ 0.75000 13	912828NY2	US	USD	25,000,000	25,128,188.52	24,863,281.25	1.90%	1.12	15/12/2012	0.29	0.06	0.29	0.21	0.29	0.00	0.29		Govt	100.27	AA+
NITED STATES TREAS NTS 0.625% 31/JAN/2013	912828PR5	US	USD	10,000,000	10,091,646.74	10,045,312.5	0.76%	0.75	15/09/2013	1.03	0.97	0.00	0.20	1.04	0.02	1.04	-	Govt	100.57	AA+
S 1.25000 '14	912828QH6	US	USD	10,000,000	10,025,334.78	10,029,687.5	0.76%	0.62	31/01/2013	0.42	0.00	0.42	0.15	0.42	0.00	0.42		Govt	100.20	AA+
NITED STATES TREAS NTS 0.625% 28/FEB/2013	912828QK9	US	USD	20,000,000	20,309,948.91	19,904,687.5	1.54%	1.25	15/02/2014	1.45	0.01	1.45	0.24	1.45	0.03	1.46		Govt	101.49	AA+
S 0.75000 '14	912828QS2	US	USD	10,000,000	10,023,172.65	10,026,171.87	0.76%	0.62	28/02/2013	0.49	(3.40)	0.00	0.13	0.49	0.00	0.49		Govt		AA+
S 1.00000 '16	912828RF9	US	USD	20,000,000	20,217,967.21	. 19,987,500	1.53%	0.75	15/06/2014	1.78	(0.53)	0.00	0.22	1.78	0.04	1.79	married to the state of the same	Govt	100.23	AA+
S 0.12500 '13	912828RW2	US	USD	20,000,000	20,445,952.49	20,068,750	1.55%	1.00	31/08/2016	3.92	(0.34)	0.00	0.43	3.92	0.18	4.00		Govt	Marie William State and Assessed	AA+
S 0.87500 '16	912828RX0	US		20,000,000	19,982,479.89	19,971,093.75	1.51%	0.12	31/12/2013	1.33	(0.01)	1.33	0.21	1.33	0.02	1.33		Govt		AA+
	O LEVEUTIAN	UO	USD	25,000,000	25,445,699.05	25,119,921.88	1.93%	0.88	31/12/2016	4.24	(0.45)	0.00	0.49	4.25	0.20	4.33	Secretary of the last of the last of	Govt	THE RESERVED	AA+

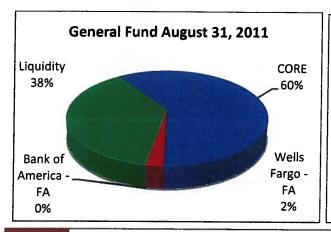
account f Holdings	Security/D	Country ID	Currency	Units	Natifet Value	Cost	o! Total	Connon	Maturity Date	Codinet Direction	Option Adjusted	Spread Duration	Static Yield	Effective	Effective	Weighted Average	Yield to		Mari et	
JS 0.87500 '17	912828SC5	US	USD	20,000,000	20,334,017,39	20,000,405					Spread				Goille-It,	Life		Quality Rating		Quality Rating
JS 0.87500 '17	912828SJ0	US	USD	40,000,000		20,028,125	1.54%	88.0	31/01/2017	4.33	(0.15)	0.00	0.51	4.33	0.21	4.42	0,51	Govt	101.59	AA+
JS 0.25000 '14	912828SL5	US			40,647,766.85	40,006,250	3.08%	0.88	28/02/2017	4.41	(1.04)	0.00	0.51	4.41	0.22	4.50	0.51	Govt	101.62	
JS 0.37500 '15		1	USD	20,000,000	20,029,638.25	19,995,312.5	1.52%	0.25	31/03/2014	1.58	0.23	0.00	0.23	1.57	0.03	1.58	0.23	Govt		
JS 0,25000 '15	912828SP6	US	USD	20,000,000	20,084,683.61	19,992,968.75	1.52%	0.38	15/04/2015	2.61	(0.55)	0.00	0.27	2.60	80.0	2.62			Andrewson America I	
	912828TD2	US	USD	10,500,000	10,492,713.91	10,478,261.72	0.79%	0,25	15/07/2015	2.86	(0.98)	0.00	0.28	2.86	0.10		0.27	Govt	Service of the	
Cash And Cash Equivalent					1,181,194.05	1,181,186,62	0.09%	0.24		0.01	(0.00)	0.00	0.20	2.00	0.10	2.87	0.28	Govt	99.90	AA+
Short Term Investment					1,181,194,08	1,181,186,02	0.000		N STATE				2000	0.01	9.00	0.01	0.06	Ann.	0.00	AAA
Repurchase Agreements	-						0.09%	0.24		0.01	(8.69)	0.01	90.0	0.01	0.00	0.01	0.06	Asa	0.00	AAA
REPO BANK OF NEW YORK/SOUTH STREET SECS					1,179,895.43	1,179,887.56	0.09%	0.24		0.01	(8.70)	0.01	90.0	0.01	0.00	0.01	0.06	Aas	0.00	AAA
	99CO40096	US	USD	1,179,888	1,179,895.43	1,179,887.56	0.09%	0.24	04/09/2012	0.01	(8.70)	0.01	0.06	0.01	0.00			1	The same of the same of	
STIF	1 11 11 11				1,298.65	1,298.46	0.00%	0.17			,(0.1.0)	0.01	0.00	0.01	0,00	0.01	0.06		0.00	AAA
LGIP POOL PARTICIPANT	892998X00	US	USD	1.298	1,298,65	1,298,46	0.00%		-								0.17	Aaa	1.00	AAA
Other Isale Single Manual Property of the Control o	1	MINISTER .	The State of the last		7,631,245,54	1,280.40	0.00%	0.17			1000				- ()	1 (3	0.17	Aaa	1.00	AAA
PRIVATE PLACEMENT PURCHASE SERIES 2012 C 0.29%	742992R10	US	1100	The state of the s		(PESTAVOLUS	a.e.	the same											100.00	
	14293ZP(10	US	USD	7,525,000	7,531,849.84	7,525,000	0.57%		-		- Marie and a second		-			AND DESCRIPTION OF THE PERSON NAMED IN		NA	100.00	N/A

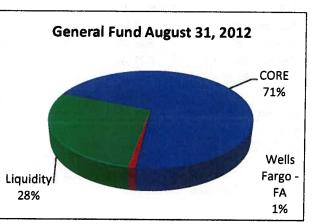




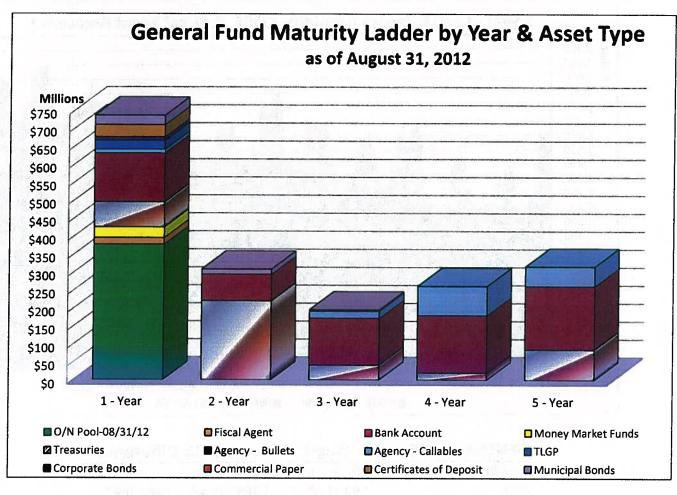


GENERAL FUND	Aug-11	Aug-12	Difference
Liquidity	502,867,691	508,845,252	5,977,562
CORE	798,217,277	1,286,926,186	488,708,909
Wells Fargo - FA	31,983,586	17,989,507	(13,994,079)
Bank of America - FA	1,123,124		(1,123,124)
	1,334,191,677	1,813,760,945	479,569,268

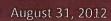




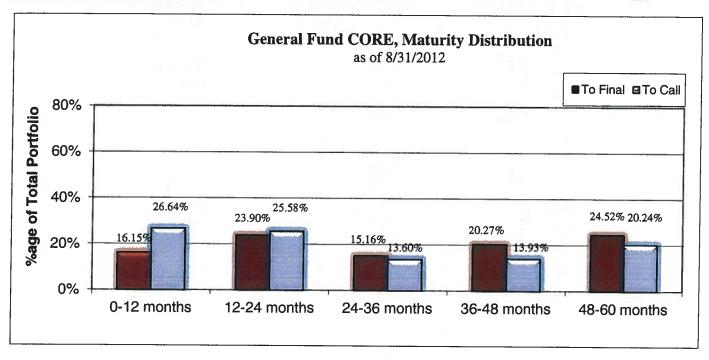


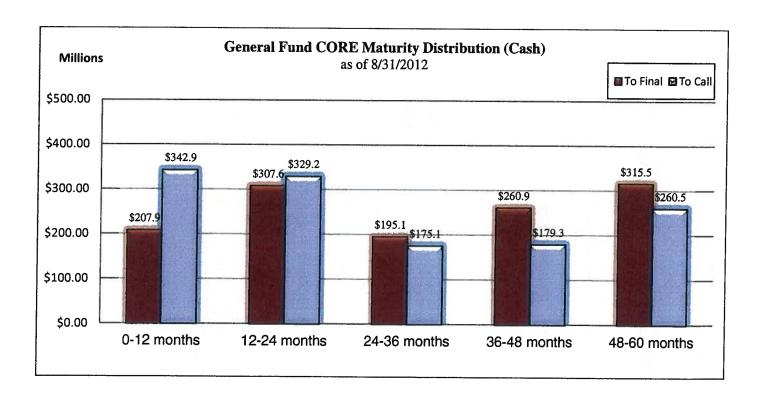


Asset Allocation	1 - Year	2 - Year	3 - Year	4 - Year	5 - Year	Total	%
					1 58		
Agency - Bullets	135,380,000	73,000,000	130,000,000	159,250,000	175,500,000	673,130,000	37%
Agency - Callables	10,000,000		20,000,000	81,660,000	55,000,000	166,660,000	9%
TLGP	25,000,000					25,000,000	1%
Corporate Bonds	10,000,000					10,000,000	1%
Money Market Funds	30,027,793					30,027,793	2%
Municipal Bonds	26,325,000	14,580,000	3,450,000		•	44,355,000	2%
Certificates of Deposit	33,750,000					33,750,000	2%
Commercial Paper						0	0%
Treasuries	70,000,000	220,000,000	41,600,000	20,000,000	85,000,000	436,600,000	24%
Bank Account						0	0%
Fiscal Agent	17,989,507					17,989,507	1%
O/N Pool-08/31/12	376,248,645					376,248,645	21%
Total:	734,720,945	307,580,000	195,050,000	260,910,000	315,500,000	1,813,760,945	100%
% of Total:	41%	17%	11%	14%	17%		









MODEL: INVENTORY

STATE OF NEW MEXICO USER: WRIGHT TREASURER'S OFFICE

UNIT-BOOK	CURRENT BK	LOC-MKT-VALUE
1.000000000	9,998,328.76	9,998,329.00 40,026,495.00
3	50,024,823.70	50,024,824.00
<===		
100.000000139 100.000000126 100.000000000 100.000000000 100.120024300 100.000000000	5,000,000.00 20,024,004.86	350,719,839.44 1,000,000.00
	737,631,858.79	737,626,053.93
100.00000000000000000000000000000000000	8,000,000.00 2,000,000.00	8,000,000.00 2,000,000.00
0000	0 100.00000000 0 100.00000000 0 100.00000000	0 100.00000000 8,000,000.00 100.00000000 2,000,000.00

.350

6/28/13

.350

100.000000000

8,000,000.00

8,000,000.00

17099247

SOURCE: VisualQED MODEL: INVENTORY

STATE OF NEW MEXICO

USER: WRIGHT

TREASURER'S OFFICE

RUN: 9/27/12 @ 09:32:32

BASIS: SETTLEMENT (SIC FROM QMARKET-LIBRARY)

AS-OF: 6/30/12

POSITION-SIZ DESCRIPTION	CUSIP#	RATE	MATURITY	YIELD	UNIT-BOOK	CURRENT BK	LOC-MKT-VALUE
10,000,000 FEDERAL HOME LOAN BANKS	313379RU	.300	7/05/13	.304	100.000000000	10,000,000.00	
28,750,000				1.197			28,745,600.00
===> 0006 ITEMS IN SUBTOTAL FOR ===> FI	NAL-MATURITY ==	=> 2013	<===				
20,000,000 FED HOME LOAN BANK	313374CD	1.125	9/17/14	.946	100.418897900	20,083,779.58	20.033.000.00
20,000,000				1.713		20,083,779.58	
===> 0001 ITEMS IN SUBTOTAL FOR ===> FI	NAL-MATURITY ==	=> 2014	<===			200 V 1 - 11 R 1	20,033,000.00
836,382,677							3 180 _// 12
030, 382, 677				.041		836,490,462.07	836,429,477.91

MODEL: INVENTORY

STATE OF NEW MEXICO

USER: WRIGHT

TREASURER'S OFFICE

PAGE:

10

RUN: 9/27/12 @ 09:32:32

BASIS: SETTLEMENT (SIC FROM QMARKET-LIBRARY) AS-OF: 6/30/12

AMRTZD: BOOK VALUES AMORTIZED THROUGH 6/30/12

POSITION-SIZ DESCRIPTION CULTUM DAME NOT THE POSITION CULTUM DAME NOT THE POSITION DESCRIPTION CULTUM DAME NOT THE POSITION CULTUM DAME NOT THE POSITION DESCRIPTION CULTUM DAME NOT THE POSITION DAME

POSITIO	M-ST7	DECCRIDATON							==========
		DESCRIPTION	CUSIP#	RATE	MATURITY	YIELD	UNIT-BOOK	CURRENT BK	LOC-MKT-VALUE
	1 200 1337								
	1,298 UNITS -	INVESTMENT POOL 1	UNITS001				1.000069338	1,298.09	1,298.00
	1,298								
1,298	1,290					26500.		1,298.09	1,298.00

===> 0001 ITEMS IN SUBTOTAL FOR ===> FINAL-MATURITY.. ===> NO-MEANINGFUL-DATE <===

4,000,000 3,075,640 5,800,000 1,100,000 2,675,000 23,500,000 1,000,000 2,385,000 570,000 2,500,000 25,000,000 525,000 5,000,000 10,000,000 15,000,000	NEW MEXICO ST SEVERANCE TAX ALBUQUERQUE NM 2012D OVERNIGHT REPO SANTA FE NM PSD GO2011 LOS ALAMOS N MEX PUB SCH DIST RIO RANCHO N MEX PUB SCH DIST FEDERAL NATIONAL MORTGAGE ASSOCI FEDERAL NATIONAL MORTGAGE ASSOCI GADSDEN N MEX INDPT SCH DIST N ESPANOLA N MEX PUB SCH DIST NO FARMINGTON N MEX MUN SCH DIST FEDERAL HOME LOAN BANKS UNITED STATES TREASURY NOTES LOVINGTON N MEX MUN SCH DIST N FEDERAL FARM CREDIT BANK CITIGROUP FUNDING INC. ABBOTT LABORATORIES FEDERAL HOME LOAN BANKS UNITED STATES TREASURY NOTES	647310N2 ABQ2012D 0702RP 802088JT 54422NCN 767171LG 31359MNU 3136F7GV 362550KS 29662RAJ 311441KF 3133XLX7 912828LM 547473DA 31331X3S 17313YAL 002819AA 3133XDTB 912828MB	4.500 1.875 5.150 4.875	7/02/12 7/02/12 8/01/12 8/01/12 8/01/12	.213 .294 .355 .527 .406 .355 .308 3.662 .305 .386 .257 3.639 1.231 .508 3.543 .789 5.231 3.661 1.327	100.000000000 100.0000000000 100.000013331 100.206035690 100.133010909 100.137216823 100.411508255 100.112735000 100.207301468 100.269238597 100.290762800 100.273314868 100.028640440 100.373655238 100.283775400 100.336572200 99.987081600 100.559401133 99.908089320	4,000,000.00 3,075,640.41 5,811,950.07 1,101,463.12 2,678,670.55 23,596,704.44 1,001,127.35 2,389,944.14 571,534.66 2,507,269.07 20,435,701.57 25,007,160.11 526,961.69 5,014,188.77 25,084,143.05	4,000,000.00 3,075,640.41 5,811,890.00 1,101,287.00 2,678,129.75 23,594,235.00 1,003,970.00 2,389,293.00 571,436.40 2,506,300.00 20,573,406.20 25,063,500.00 527,021.25 5,063,100.00 25,122,750.00 10,186,200.00 15,311,700.00 25,106,500.00
							117,732,099.00	1/3,230,359.01

MODEL: INVENTORY STATE OF NEW MEXICO

USER: WRIGHT TREASURER'S OFFICE

RUN: 9/27/12 @ 09:32:32

BASIS: SETTLEMENT (SIC FROM QMARKET-LIBRARY)

AS-OF: 6/30/12

AMRTZD: BOOK VALUES AMORTIZED THROUGH 6/30/12

POSITION-SIZ DESCRIPTION CUSIP# RATE MATURITY YIELD UNIT-BOOK CURRENT BK LOC-MKT-VALUE

===> 0019 ITEMS IN SUBTOTAL FOR ===> FINAL-MATURITY.. ===> 2012 <===

MODEL: INVENTORY STATE OF NEW MEXICO

USER: WRIGHT

TREASURER'S OFFICE

RUN: 9/27/12 @ 09:32:32

BASIS: SETTLEMENT (SIC FROM QMARKET-LIBRARY)

AS-OF: 6/30/12

AMPTOD. DOOR WATURE AMORGON ...

AMRTZD: BOOK VAL	JUES AMORTIZED THROUGH 6/30/1	2						PAGE: 12
POSITION-SIZ	DESCRIPTION	CUSIP#	RATE	MATURITY	YIELD	UNIT-BOOK	CURRENT BK	========= LOC-MKT-VALUE
10,000,000 UNIT 900,000 LOVI 10,000,000 FEDE	IINGTON MSD #5 NM ED STATES TREASURY NOTES NGTON N MEX MUN SCH DIST N RAL HOME LOAN BANKS	311441KG 912828NY 547473DB 313371UC		,	.407 .541 .710	103.021730000 100.250880800 101.614662222 99.675953200	1,030,217.30 10,025,088.08 914,531.96 9,967,595.32	10,056,600.00 917,496.00
109,005,000 ===> 0026 ITEMS I	N SUBTOTAL FOR ===> FINAL-MA	יינום דייע –.	> 2012		.314		109,577,436.17	110,028,192.30
		TORTIT.	> 2013	<===				
20,000,000 FED 20,000,000 UNIT 570,000 BERN 20,000,000 UNIT	RAL NATIONAL MORTGAGE ASSOCI HOME LOAN BANKS ED STATES TREASURY NOTES ALILLO CNTY N MEX ED STATES TREASURY NOTES ED STATES TREASURY NOTES	31359MTP 313376UF 912828JZ 085275B6 912828QH	5.125 .375 1.750 3.000 1.250	1/31/14 2/01/14 2/15/14	.828 .323 .666 .710	106.421330846 100.088043900 101.703313250 103.614908772 99.738861350	13,834,773.01 20,017,608.78 20,340,662.65 590,604.98 19,947,772.27	20,007,800.00 20,452,400.00 592,988.10

20,000,000 UNITED STATES TREAS NTS 20,000,000 UNITED STATES TREASURY NOTES 200,000 SANTA ROSA CSD #8 NM 20,000,000 UNITED STATES TREASURY NOTES

3,060,000 NEW MEXICO FIN AUTH REV 3,615,000 NEW MEXICO FIN AUTH REV 770,000 NEW MEXICO FIN AUTH REV 165,000 UNIVERSITY OF NM-REFUNDING

330,000 UNIVERSITY OF NM-REFUNDING

802751DL 1.000 5/15/14 .507 912828KV 2.250 5/31/14 1.509 64711NNW 3.000 6/01/14 1.490 64711NPB 2.000 6/01/14 64711NPX

912828KF

912828KJ

912828SL

912828KN

91469206 914692N3

.456 2.000 6/01/14 1.014 3.000 6/01/14 .487 2.000 6/01/14 .487

1.875 2/28/14 1.048

1.750 3/31/14 .729

.250 3/31/14 .262

1.875 4/30/14 1.476

102.954593914 101.893384416 104.801866667 102.896348485

100.930465000

102.880384314

3,721,808.57 3,723,558.45 784,579.06 172,923.08 339,557,95

101.361551925 40,544,620.77 41,026,400.00

101.770421133 15,265,563.17 15,370,350.00

100.717606250 20,143,521.25 20,562,600.00

101.393154300 20,278,630.86 20,728,200.00

99.979057600 19,995,811.52 19,976,600.00

201,860.93

3,148,139.76 3,174,260.40

787,440.50 172,278.15 338,319.30

201,238.00

25

MODEL: INVENTORY STATE OF NEW MEXICO USER: WRIGHT

TREASURER'S OFFICE

RUN: 9/27/12 @ 09:32:32

BASIS: SETTLEMENT (SIC FROM QMARKET-LIBRARY)

AS-OF: 6/30/12

302,175,000

AMRTZD: BOOK VALUES AMORTIZED THROUGH 6/30/12

		========	======	====				PAGE: 13
POSITION-SIZ	DESCRIPTION	CUSIP#	RATE	MATURITY	YIELD	UNIT-BOOK	CURRENT BK	LOC-MKT-VALUE
4,780,000 9,810,000 15,000,000 325,000 140,000 350,000 2,005,000 20,000,000 1,120,000	UNITED STATES TREASURY NOTES NEW MEXICO ST SEVERANCE TAX NEW MEXICO ST SEVERANCE TAX UNITED STATES TREAS NTS LOS ALAMOS N MEX PUB SCH DIST CATRON & CIBOLA COUNTY ISD 2 ALAMOGORDO NM MSD 1 GADSDEN N MEX INDPT SCH DIST N FED NATL MORTGAGE ASSN DEBS ESPANOLA N MEX PUB SCH DIST NO	912828QS 647310N4 647310P4 912828LC 54422NCQ 149321CH 011464GP 362550KU 3135G0BY 29662RAL	.750 4.000 4.000 2.625 2.000 2.000 1.500 2.000 .875 2.000	7/01/14 7/01/14 7/31/14 8/01/14 8/01/14 8/01/14 8/15/14 8/28/14	.710 .710 1.513	99.959246550 106.542651883 106.542651784 102.270422267 102.474101539 103.104750000 102.069817143 102.413203990 100.909566850 102.245942857	19,991,849.31 5,092,738.76 10,451,834.14 15,340,563.34 333,040.83 144,346.65 357,244.36 2,053,384.74 20,181,913.37 1,145,154.56	20,165,600.00 5,108,768.40 10,494,738.00 15,706,650.00 334,831.25 143,795.40 356,982.50 2,059,255.30 20,201,000.00
	FARMINGTON MSD #5 NM LOVINGTON N MEX MUN SCH DIST N	311441KH 547473DC	3.000 2.000	9/01/14 10/01/14	.558 1.014	105.269173000	1,052,691.73	

2.000 10/01/14 1.014

.112

.750 11/25/14 .772

102.218771123

99.973774900

1.000 12/05/14 1.014 100.000000000 20,000,000.00 20,034,200.00

955,745.51 965,032.20

9,997,377.49 10,075,000.00

306,426,323.40 309,138,884.75

===> 0030 ITEMS IN SUBTOTAL FOR ===> FINAL-MATURITY.. ===> 2014 <===

10,000,000 FEDERAL HOME LOAN MORTGAGE CORPO 3137EACY

20,000,000 FEDERAL HOME LOAN MORTGAGE CORPO 3134G3BL

20,000,000 FED NATL MORTGAGE ASSN DEBS 20,000,000 UNITED STATES TREAS NTS 225,000 SANTA ROSA CSD #8 NM 20,000,000 FED NATL MORTGAGE ASSN DEBS 20,000,000 FEDERAL HOME LOAN MORTGAGE CORPO 20,000,000 FEDERAL NATIONAL MORTGAGE ASSOCI	3135G0HG 912828SP 802751DM 3135G0LN 3134A4VC 3136FR3F	.375 1.000 .500 4.375	3/16/15 4/15/15 5/15/15 7/02/15 7/17/15 9/08/15	.387 .659 .551	99.966692450 100.994195556 99.872097750 110.247124050	19,993,338.49 227,236.94 19,974,419.55 22,049,424.81	19,941,600.00 19,986,000.00 226,530.00 19,975,200.00 22,305,200.00 20,042,600.00
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MODEL: INVENTORY

STATE OF NEW MEXICO

USER: WRIGHT

TREASURER'S OFFICE

RUN: 9/27/12 @ 09:32:32

BASIS: SETTLEMENT (SIC FROM QMARKET-LIBRARY)

AS-OF: 6/30/12

AMRTZD: BOOK VALUES AMORTIZED THROUGH 6/30/12

PAGE:

	=======	====					IAGE. 14
POSITION-SIZ DESCRIPTION	CUSIP#	RATE	MATURITY	YIELD	UNIT-BOOK	CURRENT BK	LOC-MKT-VALUE
20,000,000 FEDERAL FARM CR BANKS CALLABLE 11,660,000 FEDERAL HOME LOAN MORTGAGE CORPO 10,000,000 FEDERAL HOME LOAN MORTGAGE CORPO	31331KS9 31331KZ2 3134G3EG	1.330 1.150	9/10/15 11/16/15 12/07/15 12/30/15 12/30/15	1.188 1.348 1.166	99.828111400	19,965,622.28 20,000,000.00 11,660,000.00	20,747,400.00 20,049,400.00 20,064,800.00 11,749,665.40 10,058,400.00
181,885,000				.187		184,253,934.37	185,146,795.40
===> 0011 ITEMS IN SUBTOTAL FOR ===> FINAL-MAN	ייים דייע	> 2015	_				

SUBTOTAL FOR ===> FINAL-MATURITY.. ===> 2015 <===

	20,000,000	FEDERAL NATIONAL MORTGAGE ASSOCI	31359МН8	5.000	3/15/16	1.026	114.466682400	22 893 336 49	23,125,000.00
	20,000,000	FEDERAL NATIONAL MORTGAGE ASSOCI	3135G0BA	2.375	4/11/16	1.057	104.920819900	, ,	
	20,000,000	FEDERAL HOME LOAN MORTGAGE CORPO	3137EACT	2.500	5/27/16	1.095	105.415733200	//	
	25,000,000	FEDERAL AGRICULTURAL MORTG CORP	31315PB7	.900	6/09/16	.913	100.000000000	, 000, 110.01	
	20,000,000	FEDERAL NATIONAL MORTGAGE ASSOCI	31359MS6	5.375	7/15/16	1.142	116.730326300	, ,	
	20,000,000	FEDERAL HOME LOAN MORTGAGE CORPO	3137EACW	2.000	8/25/16	1.168	103.426172600		
	20,000,000	UNITED STATES TREASURY NOTES	912828RF	1.000	8/31/16	.929	100.289203350	,,	
	20,000,000	FEDERAL NATIONAL MORTGAGE ASSOCI	3135G0CM	1.250	9/28/16	1.218	100.201578500	, ,	
	20,000,000	FEDERAL NATIONAL MORTGAGE ASSOCI		1.625	11/21/16	1.650	99.990992900		
	25,000,000	FED HOME LOAN MORTGAGE CORP BDS	3134G3CB	1.625	12/05/16	1.196	100.188815600	, ,,	, , , , , , , , , , , , , , , , , , , ,
_	25,000,000	UNITED STATES TREAS NTS	912828RX	.875	12/31/16	.776	100.436714960		
_	230 000 000				1				23,224,300.00
	230,000,000					.144		239, 235, 243, 69	241,376,463.98
									, 0.0, 103.30

===> 0011 ITEMS IN SUBTOTAL FOR ===> FINAL-MATURITY.. ===> 2016 <===

MODEL: INVENTORY

STATE OF NEW MEXICO

USER: WRIGHT

TREASURER'S OFFICE

RUN: 9/27/12 @ 09:32:32

BASIS: SETTLEMENT (SIC FROM QMARKET-LIBRARY)

AS-OF: 6/30/12

AMRTZD: BOOK VALUES AMORTIZED THROUGH 6/30/12

PAGE: 15

		========	=======	=======	===			11.00. 10
POSITION-SIZ	DESCRIPTION	CUSIP#	RATE	MATURITY	YIELD	UNIT-BOOK	CURRENT BK	LOC-MKT-VALUE
60,000,000 F 20,000,000 U 20,000,000 F 40,000,000 U 20,000,000 F	FED NATL MORTGAGE ASSN DEBS FED NATL MORTGAGE ASSN DEBS JNITED STATES TREAS NTS FEDERAL HOME LOAN BANK JNITED STATES TREAS NTS FED HOME LOAN MORTGAGE CORP DBS FED NATL MORTGAGE ASSN DEBS	3136FTYG 3135G0GY 912828SC 3133786Q 912828SJ 3137EADC 3135G0JA	1.000 1.250 .875 1.000 .875 1.000	1/30/17 1/31/17 2/13/17 2/28/17	1.069 .846 1.044 .872	99.946249533 100.873992733 100.129950400 99.864850450 100.013476200 99.516902150 100.356126200	60,524,395.64 20,025,990.08 19,972,970.09 40,005,390.48 19,903,380.43 10,035,612.62	20,173,400.00 20,095,400.00 40,346,800.00 20,108,200.00

===> 0007 ITEMS IN SUBTOTAL FOR ===> FINAL-MATURITY.. ===> 2017 <===

1182146938 .029 1199386012.15 1207770243.44

===> 0105 ITEMS IN SUBTOTAL FOR ===> FUND-NAME..... ===> GENERAL FUND CORE <===

Portfolio Summary - Local Government Investment Pool (LGIP)

Summary

- Ending August Market Value for the LGIP was \$643mil, considerably lower than \$730mil reported at the end of July.
- The LGIP maintains an AAAm rating by Standard & Poor's.

Portfolio Mix

- 29% of the portfolio was invested in fixed income securities, 23% in floating rate notes, 23% in demand deposit accounts with qualified banking institutions, 6% in commercial paper and 19% in a repurchase agreement.
- At Month-end, the LGIP held positions in 24 securities.

Investment Earnings

- In August, the fund earned \$125,337 for its participants.
- For Fiscal Year 2013, the fund earned \$276,156.
- Earnings in the LGIP are retained by participants after a management fee of 0.05% is paid to the General Fund.

Performance

- Gross Yield on the LGIP was 0.22% at the end of August.
- Net yield to participants was 0.17%.

Investment Highlights

- For the LGIP, the WAM(R), 41 days, and WAM (F), 90 days, are within their maximums of 60 and 120 days respectively.
- A FHLB 1 yr/nc 3mos. security was called on August 23, 2012 for \$15mil face amount. The 0.30% coupon could not be replaced.
- The cash from the call was reinvested temporarily in overnight repo, thereby shortening the WAMs of the LGIP.

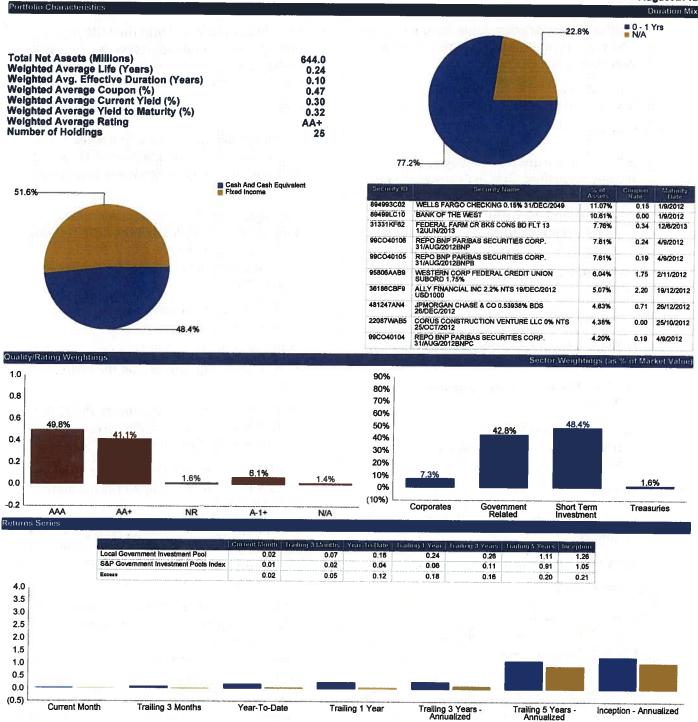
 BPIP funds deposited into the LGIP in June (sponge note and bond proceeds) were fully withdrawn by the end of August, contributing to the decline in the total LGIP market value.

Investment Strategy

- Although the LGIP WAMs shortened at the end of August due to the called bond, the strategy will continue to embrace WAM lengthening opportunities.
- During the month of September most of the floating rate notes held in the LGIP reset their coupons, with more than half, \$77.7mil, resetting for the last time. They will mature in December 2012.
- As a result of the resets, the WAM (R) has lengthened to 54 days.
- Three month libor has dropped to around 0.36%, lowering coupons on the floaters by about 10bp.
- Floating rate notes remaining in the LGIP total \$70mil in face amount and represent approximately 12% of the total Pool.
- LGIP will look to add floating rate notes, in the event they offer value, up to the maximum 20% allowable.
- For the last several weeks, overnight repo has been attractive versus term investments. Until this relationship changes LGIP will continue to utilize repo for available cash.
- Bank of the West has raised the interest rate on the LGIP deposits to 0.25% from 0.20%, retroactively to September 1, 2012. This investment represents approximately 10% of the total market value of the LGIP.
- LGIP will continue to focus on diversification while maximizing safety of principal through investments in US Government and Agency securities, FDIC guaranteed and quasisovereign issues.

Local Government investment Pool (10933300)

Portfolio Fact Sheet August 2012



S&P Government Investment Pools Index

Local Government Investment Pool

STATE OF NEW MEXICO

LGIP FUND (4101)

Portfolio Classification Summary

AMTZ ADDED: NO

TXN BASIS: TRADE

MKT-SOURCE: IDC-PREFERED+

Positions Held as of 8/31/12

REPURCHASE AGREEMENTS (O/N) 1 .1926 .01100 125,000,000 125,000,000 125,000,000 COMMERCIAL PAPER-DISCOUNT BASED 2 .1826 .05040 39,500,000 39,496,565 39,496,565 US TREASURY NOTE ACT/ACT 2X 1 .1879 .24930 10,000,000 10,007,665 10,008,600		
TEMP CORP CU STABILIZATION FND 1	935 -499 3,042 -1,902 -43,960 -10,209 22,312 150,600 8,936	19.427 6.138 1.556 .677 2.984 6.374 7.766 14.323 8.822 3.132 5.941 22.861

Account / Holdings	Market Value	Cost	% of Total	Coupon Rate	Modified Duration	Option Adjusted Spread	Spread Duration	Static Yield	Effective Duration	Effective Convexity		Yield to Maturity	Moody Quality	Qualit
Local Government Investment Pool(10933300)	644,045,052.71	644,112,108.35	100.00%	0.47	0,24	14.75	0.23	0.30	0.10	(0.02)	Life		Rating	Rating
FIXED INCOME + CASH AND CASH EQUIVALENT	644,045,052.71	644,112,108.35	100.00%	0.47	0.24	14.75	0.23	0.30	0.10	(0.02) (0.02)	0.24	0.32	Aaa	AA+
Fixed Income	332,456,146.89	332,538,540.40	51.62%	0.81	0.45	29.41	0.43	0.52	0.18	(0.04)	0.45	0.52	Aaa	145
Corporates	47,097,824.90	46,982,427.00	7.31%	0.40	0.48	4,13	0.48	0.30	0.33				Add	AA
Financial Institutions	47,097,824.90	46,982,427.00	7.31%	0.40	0.48	4.13	0.48	0.30	0.33	0.00	0.48	0.30	Aaa	AA+
Government Related	275,337,017.07	275,531,504.02	42.75%	0.89	0.45	34.81	0.43	0.57	0.15				Aaa	AA+
Agencies	275,337,017.07	275,531,504.02	42.75%	0.89	0.45	34.81	0.43	0.57	0.15	(0.05)	0.45	0.57	Asa	AA
Treasuries	10,021,304.92	10,024,609,38	1.56%	0.50	0.25	(0.01)				(0.05)	0.45	0.57	Aaa	AA
Treasuries	10,021,304.92	10,024,609,38	1.56%	0.50	0.25	(0.01)	0.25	0.13	0.25	0.00	0.25	0.13	Govt	AA+
Cash And Cash Equivalent	311,588,905.82	311,573,567.95	48.38%	0.12	0.01					0.00	0.25	0.13	Govt	AA+
Short Term Investment	311,588,905.82	311,573,567,95	48,38%	100	100	(0.89)	0.01	0.07	0.01	0.00	0.01	0.10	Ass	AAA
Commercial Paper (Interest Bearing)				0.12	0.01	(0.89)	0.01	0.07	0.01	0.00	0.01	0.10	Aaa	AAA
	39,497,048.15	39,482,370.00	6.13%	0.00	0.05	0.22	0.05	0.15	0.05	0.00	0.05	0.15	Aaa	AAA
Repurchase Agreements	125,000,659.73	125,000,000.01	19.41%	0.21	0.01	(2.30)	0.01	0.12	0.01	0.00	0.01	0.12	Aaa	AAA
STIF	147,091,197.94	147,091,197.94	22.84%	0.07								0.07	Aaa	AAA

						August	2012		•											
* ccount / Holdings	Security 12	Count	Cutrency	Units	Market Value	Cost	5 of Total	Coupon	Maturity Date	Vodified Diration	Option Anjusted	Spread Duration	Static	Effective	Effective	Weighted	Yield to	Mood,	Market	(S.E
Local Government Investment Pool(10933300)		1-91			644,045,082,71	644,112,108,35	400.000			-	Spread		0505	Suration	Convert	Average Life	Maturity	Qualit, Pating	Price	Qi,
TIXED INCOME + CASH AND CASH				10000000	644,045,052,71	644,112,108.35		0.47		0.24	14.75	0.23	0.30	0.10	(0.02)	0.24	0.32	1	57.82	
Fixed Income		1-		1	222 422 422					J		0.23	0.30	0.10	(0.02)	0.24	0.32	Ana	67.82	AA
Corporates		1 3 3		Contract of the last	332,456,146.89	332,538,540.40	51.62%	0.81		0.45	29.41	0.43	0.52	0.18	(0.04)	0.45	0.52	Ann	100.13	AA
Financial Institutions		100		Tales I have been	47,097,824,90	46,982,427,00	4217	0.43		0.48	4.12	0.48	9.30	0.33	0.00	0.46	0.30	Ass	150.08	AA
ILLY FINANCIAL INC GTD SR NT FLT 12 19/DEC/2012	36186CBG7	US	USD	0.700.000		46,982,427.00	7.31%	0.40		0.48	4.13	0.48	0.30	0.33	0.00	0.48	0.30	Ass	100.05	A
SENERAL ELECTRIC CAPITAL CORP FR MTN 21/DEC/2012	36967HAU1	US	USD	2,700,000	2,704,162.56	2,705,000.4	0.42%	0.47	19/12/2012	0.30	37.28	0.30	0.53	0.05	0.00	0.30	0.53	Asa	100.06	ments with
NTL FINANCE CORP 1.5% MTN 20/MAY/2013 USD (SE	45950VBT2	IFD	The state of the s	24,250,000	24,282,875.67	24,277,426.6	3.77%	0.47	21/12/2012	0.30	0.16	0.30	0.34	0.05	0.00	0.30		Asa	100.04	
Government Related	439304B12	IFD	USD	20.000,000	20,110,786.67	20,000,000	3.12%	0.30	20/05/2013	0.72	4.46	0.72	0.22	0.72	0.01	0.72	- H	Asa	100.04	
Agencies					275,337,017.07	275,531,504.02	42.75%	0.25		0.45	34,81	0.43	0.57	0.15	(0,05)	0.45	0.67	Ann	100.06	-
CITIGROUP FUNDING INC 1.875% 15/NOV/2012	1 14				275,337,017.07	275,531,504.02	42.75%	0.89		0.45	34.81	0.43	0.57	0.15	(0.05)	0.45	0.67	Ass		1000
	17313YAN1	US	USD	20,910,000	21,098,625.63	21,123,880.5	3.28%	1.88	15/11/2012	0.21	0.02	0.21	0.17						100.14	market her
LLY FINANCIAL INC 2.2% NTS 19/DEC/2012 USD1000	36186CBF9	US	USD	32,300,000	32,635,274.00	32,768,113	5.07%	2.20	19/12/2012	0.30	0.12	0.30	0.17	0.21	0.00	0.21		Asa	100.35	AA
US CENTRAL FEDERAL CRED 1.90% 19/OCT/2012	90345AAC6	US	USD	4,348,000	4,387,508,83	4,385,044.96	0.68%	1.90	The State of	0.13	0.17	0.13	0.32	0.30	0.00	0.30		Aaa	100.60	AA
VESTERN CORP FEDERAL CREDIT UNION SUBORD 1.75%	95806AAB9	US	USD	38,589,000	38,902,524.91	38,915,792.73	6.04%	1.75	02/11/2012	0.17	0.22	0.13		0.13	0.00	0.13	-	Aaa	100.21	AA
EDERAL FARM CR BKS CONS BD FLT 13 12/JUN/2013	31331KF62	US	USD	50,000,000	50,004,181.84	50,021,850	7.76%	0.34	12/06/2013	0.78	18.69		0.37	0.17	0.00	0.17	0.37	Aaa	100.23	AA
PMORGAN CHASE & CO 0.53938% BDS 26/DEC/2012	481247AN4	US	USD	29,750,000	29,840,569.97	29,883,131.25	4.63%	0.71	26/12/2012	0.32	0.00	0.78	0.41	0.03	0.00	0.78		Agy	99.93	AA
ORUS CONSTRUCTION VENTURE LLC 0% NTS 5/OCT/2012	22087WAB5	US	USD	28,240,000	28,234,352.00	28,210,251.58	4.38%	0.00	25/10/2012	0.32	317.55	0.32	0.17 3.28	0.07	0.00	0.32		Asa	100.17	-
EDERAL HOME LOAN BANKS CONS BD 0.16% 01/FEB/2013	313379AA7	US	USD	9,200,000	9,201,870.67	0.450.500			<u> </u>		011.00	0.13	3.20	0.04	0.00	0.15	3.28	Aaa	99.98	AA
EDERAL HOME LOAN BANKS 0.3% BDS 05/JUL/2013	313379RU5	US	USD	10,000,000	10,006,383,33	9,196,688	1.43%	0.16		0.42	. (2.42)	0.42	0.14	0.42	0.00	0.42	0.14	Agy	100.01	NA
EDERAL HOME LOAN BANKS CONS BD FLT 14 3/JAN/2014	3133804M6	US	USD	20,000,000	20,004,886.64	10,000,000	1.55%	0.30	05/07/2013	0.84	2.28	0.16	0.22	0.37	(1.26)	0.84	0.30	Agy	100.00	war black
EDERAL NATL MTG ASSN VAR RT 20/DEC/2012			1	20,000,000	20,004,000.04	19,995,840	3.11%	0.27	23/01/2014	1.39	(0.40)	1.39	0.25	0.14	0.00	1.40	0.25	Agy	99.99	AA-
	31398A7F3	US	USD	21,000,000	21,029,559.25	21,055,892	3.27%	0.43	20/12/2012	0.31	(19.27)	0.30	(0.03)	0.05						
IULTIBANK CRE VENT 0% DISC NT 07/JAN/2013 USD1000	625475AB4	US	USD	10,000,000	9,991,300,00	9,975,220	1.55%	0.00	07/01/2013	0.35	8.32	0.35	0.25	0.05	0.00	0.31	(0.03)	da	100.05	
	BIH SATES				10,021,304.52	10,024,509,38	1.56%	0.50		0.25	(0.01)	0.26		0.35	0.00	0.35	0.25	NR	99.91	NR
Treasuries			- 127		10,021,304.92	10,024,609,38	1.56%	0.50		0.25	(0.01)			100000	2413	0.28	0,13	Govt	100.09	A
INITED STATES TREAS NTS 0.500% 30/NOV/2012	912828PV6	US	USD	10,000,000	10,021,304,92	10,024,609,38	1.56%		2011/10010			0.25	0.13	0.25	0.00	0.25	0.13	Govt	100.09	AA-
Cash And Cash Equivalent			A TOTAL		311,683,505.22	311,575,557,95	1.50 %	0.50	30/11/2012	0.25	(0.01)	0.25	0.13	0.25	0.00	0.25	0.13	Govt	100.09	AA-
Short Term Investment				-	311,588,905,82	311,573,567.95	48,38%	0.12				0.01	D.D.F	9.01	0.00	0.01	0.10	Asa	12.65	AA
Commercial Paper (Interest Bearing)					39,497,048,15	39,482,370,00	6,13%			0.01	(0.89)	0.01	0.07	0.01	0.00	0.01	0.10	Asa	12.68	AA
TRAIGHT A FDG SLSTN CORPORATE COMMERCIAL	86257YFM1	US	USD	14,500,000	14,499,633.15	14,493,620		0.00		0.05	0.22	0.05	0.15	0.05	0.00	0.05	0.15	Asa	99.99	AA
TRAIGHT A FDG SLSTN CORPORATE COMMERCIAL	86257YGA6	US	USD	25,000,000	24.997.415.00		2.25%	0.00	07/09/2012	0.02	0.89	0.02	0.15	0.02	0.00	0.02	0.15	P-1	100.00	A-1-
Repurchase Agreements		-		20,000,000	24,557,415.00	24,988,750	3.88%	0.00	25/09/2012	0.07	(0.16)	0.07	0.14	0.07	0.00	0.07	0.14	P-1	99.99	A-1
		1		i	125,000,659.73	125,000,000.01	19.41%	0.21	1	0.01	(2.30)	0.01	0.12	0.01	0.00	0.01				1
EPO BNP PARIBAS SECURITIES CORP. 31/AUG/2012BNPC	99CO40104	US	USD	27,027,329	27,027,471.53	27,027,328.89	4.20%	0.19	04/09/2012	0.01	(9.97)	0.01	0.05				0.12	111	0.00	AA
EPO BNP PARIBAS SECURITIES CORP. 31/AUG/2012BNPB	99CO40105	US	USD	48,986,336	48,986,594.10	48,986,335,56	7.61%	0.19	04/09/2012	0.01	(9.97)	0.01	0.05	0.01	0.00	0.01	0.05		0.00	AAA
EPO BNP PARIBAS SECURITIES CORP. 31/AUG/2012BNP STIF	99CO40106	US	USD	48,986,336	48,986,594.10	48,986,335.56	7.61%	100000	04/09/2012	0.01	9.60		T-11-11-11	0.01	0.00	0.01	0.05		0.00	AA
51 30 19	59, 722.5			- A S	147,091,197.94	147,091,197.94	22.84%	0.07		0.01	3.00	0.01	0.24	0.01	0.00	0.01	0.24	117	0,00	AAA
ELLS FARGO CHECKING 0.15% 31/DEC/2049	894993C02	US	USD	71,306,127	71,306,126,89	71,306,126,89	11.07%	0.15	01 00 0040								0.07	Aaa	0.00	AA
ANK OF THE WEST	89499LC10	US	USD	68,340,437	68,340,437,28	68,340,437,28	10.61%	A 14 1 W 14 1	01/09/2012					1			0.15	Aaa	0.00	AAA
SBANK	89499LC36	US	USD	5,086,610	5,086,610,11	5,086,610,11	0.79%	A	01/09/2012								0.00	Aaa	0.00	AAA
VELLS FARGO SAVINGS	89499LC44	US	USD	2,358,024	2,358,023.66	2,358,023,66	0.79%		01/09/2012								0.00	Aaa	0.00	AAA
					-,000,020.00	2,330,023.00	0.3/76	0.00	01/09/2012								0.00	Aaa	0.00	AAA

MODEL: INVENTORY STATE OF NEW MEXICO

USER: WRIGHT

TREASURER'S OFFICE

RUN: 9/27/12 @ 09:32:32

BASIS: SETTLEMENT (SIC FROM QMARKET-LIBRARY)

AS-OF: 6/30/12

AMRTZD: BOOK VALUES AMORTIZED THROUGH 6/30/12

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POSITION-SIZ	DESCRIPTION	CUSIP#	RATE	MATURITY	YIELD	UNIT-BOOK	CURRENT BK	======== LOC-MKT-VALUE	== E
2,357,624	WELLS FARGO CASH ACCOUNT WELLS FARGO SAVINGS BANK OF THE WEST US BANK	CASHCASH CASHCASH CASHCASH CASHCASH	.100 .100 .250			1.00000000 1.00000000 1.00000000 1.00000000	2,357,624.25 94,297,467.17	2,357,624.0 94,297,467.0	00
144,628,321					.238		144,628,320.56		

===> 0004 ITEMS IN SUBTOTAL FOR ===> FINAL-MATURITY.. ===> NO-MEANINGFUL-DATE <===

200,000,000 10,000,000 40,000,000 25,000,000 14,500,000 25,000,000 4,348,000 16,450,000 38,589,000 20,910,000 10,000,000 2,700,000 32,300,000 21,000,000	FDIC SSGN WESTERN COPORATE FCU CITIGROUP FUNDING TLGP UNITED STATES TREAS NTS	3133XYWB 86257YFM 86257YGA 90345AAC 22087WAB 95806AAB 17313YAN 912828PV 36186CBG 36186CBF 31398A7F	1.900 1.750 1.875 .500 .468 2.200 .428	7/02/12 7/31/12 8/01/12 8/22/12	.132 .172 .238 .338 .207 .183 .183 .197 .296 .200 .212 .188 .301 .200 .172 .373	100.000000000 100.000000000 100.031838200 100.409029475 100.094940280 99.966000000 99.957000000 100.512131095 99.907618784 100.521445386 100.619453946 100.129439600 100.077989259 100.933807430 100.120024333 100.045038783	100,000,000.00 200,000,000.00 10,003,183.82 40,163,611.79 25,023,735.07 14,495,070.00 24,989,250.00 4,370,267.46 16,434,803.29 38,790,220.56 21,039,527.82 10,012,943.96 2,702,105.71 32,601,619.80 21,025,205.11 17,257,769.19	100,000,000.00 200,000,000.00 10,003,900.00 40,160,400.00 25,025,250.00 14,495,070.00 24,989,250.00 4,369,913.92 16,438,649.50 38,787,347.46 21,042,569.40 10,013,300.00 2,703,996.00 32,596,514.00 21,019,110.00 17,263,627.50	
								_ , , 02 , . 50	

SOURCE: VisualQED MODEL: INVENTORY STATE OF NEW MEXICO USER: WRIGHT TREASURER'S OFFICE RIIN: 9/27/12 6 00:32:32

BASIS: SETTAS-OF: 6/30 AMRTZD: BOOM	7/12 @ 09:32:32 TLEMENT (SIC FROM QMARKET-LIBRARY) 0/12 K VALUES AMORTIZED THROUGH 6/30/12)		5 O F				PAGE: 17
-00111011 012	DESCRITTION	CUSTP#	RATE	====== MATURITY	YIELD	UNIT-BOOK	========= CURRENT BK	PAGE: 17 ========= LOC-MKT-VALUE
7,000,000 29,750,000	GENERAL ELECTRIC CAPITAL CORPORA JPMORGAN CHASE FLOAT	36967HAU 481247AN	1.016	12/21/12 12/26/12	.398	100.033106714	7,002,317.47	7,005,530.00 29,832,705.00
614,797,000					.056		615,713,130.87	615,747,132.78
20,000,000 50,000,000 15,000,000	FEDERAL HOME LOAN BANKS INTERNATIONAL FINANCE CORP FEDERAL FARM CREDIT BANKS FEDERAL HOME LOAN BANKS	625475AB 313379AA 45950VBT 31331KF6 313379K8 313379RU	.160 .300 .111 .300	5/20/13 6/12/13 6/14/13	.341 .218 .304 .313 .304	99.826696000 99.967948044 100.000000000 100.025554700 100.000000000 100.000000000	9,197,051.22 20,000,000.00 50,012,777.35 15,000,000.00	9,194,664.00 20,158,800.00 49,972,500.00 14,997,450.00
114,200,000					.301			
===> 0006 ITE	CMS IN SUBTOTAL FOR ===> FINAL-MAT	CURITY ==	=> 2013	<===				

873,625,321 .039 874,533,949.60 874,677,467.78

===> 0028 ITEMS IN SUBTOTAL FOR ===> FUND-NAME..... ===> LGIP FUND <===

Portfolio Summary - Tax Exempt Bond Proceeds Investment Pool

Summary

- The Tax Exempt Bond Proceeds Investment Pool closed the month of August at \$353mil vs.
 \$370mil at the end of July.
- The Pool paid out approximately \$17mil for capital spending in August 2012.

Portfolio Mix

- 100% of the Tax-Exempt BPIP portfolio is invested in fixed income securities; 29% in TLGP Securities which are backed by the FDIC, 52% in Treasury and Agency Securities, 4% in Supranational (World Bank), 8% in NM municipal securities and the balance, approximately 7%, held in cash equivalents.
- 61% of the portfolio is invested in securities that mature in one year, 14% in securities that mature from 1-2 years, 18% in securities that mature from 2-4 years and 7% in securities out to 5 years.
- The Tax-Exempt BPIP held positions in 29 securities.
- Weighted Average Life of the Tax Exempt BPIP was 1.7 years. The Weighted Average duration was 1.4 years.
- The maximum security term for the BPIP portfolio is 5 years.

Investment Earnings

- Unrealized gains in the Tax-Exempt BPIP Portfolio were \$1.5mil as of August 31st
- Monthly Earnings on the portfolio for August were \$289,259.
- Earnings for FY2013 were \$486,601.
- Earnings on the Bond Proceeds Investment Pool are used to offset capital and debt service spending.

Investment Highlights

 During the month of August the portfolio duration moved closer to that of the benchmark and was fully invested.

- NM municipal securities, \$18.835mil face amount, were purchased from the General Fund at attractive yields vs. similar duration Treasury and Agency securities.
- The average yield on the muni purchases was approximately 0.42% with an average duration of less than two years. The two year US Treasury ended the month of August at 0.22%.

Performance

- The purchase yield was 0.72% at the end of August. The yield-to-worst was 0.33%.
- The Tax-Exempt BPIP returned 0.11% for the month of August and 0.25% for the three months ended August 31, 2012, vs. Index returns of 0.01% and 0.14% respectively. YTD the Pool returned 0.58% vs. 0.27% for the Index.
- US Treasury yields were basically unchanged for the month of August, with outperformance of the Pool coming from a higher overall portfolio yield vs. the Index.
- Agency securities, particularly callables, the addition of municipal securities and NM bank CDs have all been instrumental in increasing the BPIP Tax-Exempt portfolio yield.

Investment Strategy

- The option-adjusted duration of the Tax-Exempt BPIP portfolio is currently 1.31 yrs. vs. 1.40 yrs. for the benchmark.
- The Pool continues to be fully invested with the cash position declining to less than 4% of the total market value.
- Assuming that the current yield environment persists, we anticipate that two Agency issues, \$16.11mil face amount, will be called in the last quarter of 2012.

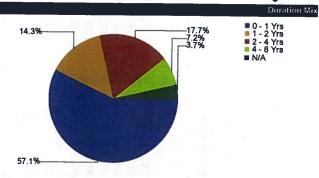
- Sufficient liquidity to meet capital project withdrawals will be available as a result of the potential calls and, if necessary, the potential sales, at capital gains, of \$100mil in TLGP securities that mature in December 2012.
- Short duration, less than five year maturity, interest rates are extremely low with yield spread advantages vs. Treasuries, on alternate sectors and structures, very tight.
- Municipal securities have been the exception and offer historically higher yields vs.
 Treasuries and Agencies.
- In the past there was a premium for the tax advantage of municipals however; perceived credit risk has reversed these yield relationships.

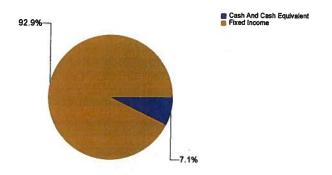
Portfolio Characteristics

Tax Exempt Bond Proceeds (10933500)

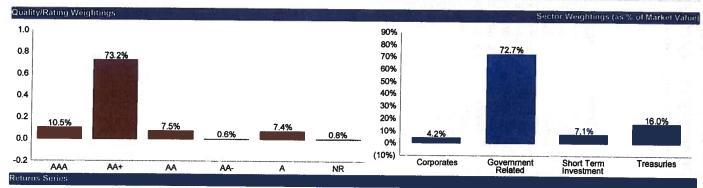
Portfolio Fact Sheet August 2012







Security ID	Security Uame	% of Assets	Compon Rate	Maturity Date
36967HAY3	GENERAL ELECTRIC CAPITAL CORP 2.625% BDS	14.28%	2.62	28/12/2012
17313YAJ0	CITIGROUP FUNDING INC 2.25% BDS 10/DEC/2012	14.28%	2.25	10/12/2012
31359MRK1	FED NATL MORT ASSC 4.625% NOTES 01/MAY/2013	7.38%	4.62	1/5/2013
3137EACW7	FED HOME LOAN MTG 2% BDS 25/AUG/2016 USD1000	5.96%	2.00	25/8/2016
912828PM6	US 2.12500 '15	4.50%	2.12	31/12/2015
912828KF6	US 1.87500 '14	4.34%	1.88	28/2/2014
912828MX5	UNITED STATES TREAS NTS 1.75% 15/APR/2013	4.30%	1.75	15/4/2013
313379FW4	FEDERAL HOME LOAN BANKS 1% BDS 09/JUN/2017 USD5000	4.30%	1.00	9/6/2017
3134G3ZA1	FEDERAL HOME LOAN MORTGAGE CORP 0.5% BDS	4.24%	0.50	28/8/2015
15950VBW5	INTL FINANCE CORP 0.33% MTN 01/AUG/2013 USD	4.24%	0.33	1/8/2013



	Tax E	xempt Bond Proceeds	0,11	0.25 0	.58 0.75	1.07	2.35 2	.53
	BPIP	Index ML 0-3 Treasury	0.01	0.14 0	.27 0.32	1.09		.58
	Excess		0.10	0.11 0	.30 0.43	(0.02)		.05)
4.0				and the section of the second surprise pages			termination and an experience of the experience	in the last of the
3.5								
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0.0						120		
(0.5)	O							
	Current Month	Trailing 3 Months	Year-To-Date	Trailing 1 Yea	ar Trailing And	g 3 Years - lualized	Trailing 5 Years - Annualized	Inception - Annualized

■ Tax Exempt Bond Proceeds ■ BPIP Index ML 0-3 Treasury

STATE OF NEW MEXICO

BOND PROCEEDS INV POOL1 TAX EX (4000) Portfolio Classification Summary Positions Held as of 8/31/12

TXN BASIS: TRADE

MKT-SOURCE: IDC-PREFERED+

AMTZ ADDED: NO

ASSET CLASSIFICATION	ITEMS	AIETD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN/LOSS	%MARKET
REPURCHASE AGREEMENTS (O/N) CERTIFICATES OF DEPOSIT US TREASURY NOTE ACT/ACT 2X FED FARM CR BKS CALLABLE AGENCY US BOND 30/360 2X AGENCY US NOTES 30/360 2X FED NATL MORTGAGE ASSN DEBS	1 2 4 1 1 4	.2433 .6000 .6487 1.1863 .8400 .7846 1.2771	.01100 1.84930 1.56239 .28770 4.77260 2.20689 2.05882	9,268,031 3,000,000 55,000,000 10,000,000 15,000,000 70,000,000 29,605,000	9,268,031 3,000,000 56,141,421 10,000,000 15,120,095 71,367,619 29,673,298	9,268,031 3,000,000 56,415,050 10,018,400 15,186,150 71,955,550 30,109,781	273,629 18,400 66,055 587,931 436,483	2.625 .850 15.980 2.838 4.302 20.382 8.529
CORP US NOTE 30/360 2X MEDIUM-TERM NOTES MUNI US 30/360 2X UNITS - INVESTMENT POOL 1 CASH ACCOUNT	2 1 7 1 1	.7596 .3346 .3900	.30135 .91780 1.55334	100,000,000 15,000,000 27,235,000 13,000,277 1,607	100,508,947 15,000,000 28,407,321 13,000,277 1,607	100,678,000 15,013,800 28,395,072 13,000,277 1,607	169,053 13,800 -12,249	28.517 4.253 8.043 3.682
	29	.7152	1.39981	347,109,915	351,488,616	353,041,718	1,553,102	100.000

Account / Holdings	Market Value	Cost	% of Total	Coupon Rate	Modified Duration	Option Adjusted Spread	Spread Duration	Static Yield	Effective Duration	Effective Convexity	Weighted Average	Yield to	Quality	Qualit
Tax Exempt Bond Proceeds(10933500)	354,380,030.47	356,706,110.07	100.00%	1.94	1,63	(0.32)	1.13	0.26	1.37	(0.04)	Life		Rating	Rating
FIXED INCOME + CASH AND CASH EQUIVALENT	354,380,030.47	356,706,110.07	100.00%	1.94	1.63	(0.32)	1.13	0.26	1.37	(0.04)	1.67	0.36	Aaa	AA+
Fixed Income	329,102,505.81	331,437,802.35	92.87%	2.07	1.74	(0.10)	1.20	0.27	1.46	(0.04)	1.78	0.38	Aaa	AA+
Corporates	15,016,477.50	15,000,000,00	4.24%	0.33	0.91	7,62	0.92	0.26	0.92	0.01	0.92	25-20	-71	1/
Financial Institutions	15,016,477.50	15,000,000.00	4.24%	0.33	0.91	7.62	0.92	0.26	0.92	0.01	0.92	0.26	Aaa	AAA
Government Related	257,510,505.37	259,674,716.40	72.67%	2.26	1.83	(0,84)	1.46	0.28	1.47	(0.07)	1.88	100		AAA
Agencies	229,009,681.97	231,261,728.00	64.62%	2.16	1.86	2.48	1.45	0.31	1,46	(0.08)	1,92	0.42	Aaa	AA+
Local Authorities	28,500,823.40	28,412,988.40	8.04%	3.01	1.53	(27.53)	1.53	0.01	1.52	0.03	1.56	0.01	Aa1	AA+
Treasuries	56,575,522.94	56,763,085.95	15.96%	1.69	1.55	1.21	0.07	0.24	1,55	0.05	1.59	0.24	Govt	AA+
Treasuries	56,575,522.94	56,763,085.95	15.96%	1.69	1.55	1.21	0.07	0.24	1,55	0.05	1,59	0.24	Govt	AA+
Cash And Cash Equivalent	25,277,524.66	25,268,307.72	7.13%	0.25	0.22	(3.15)	0.22	0.09	0.22	0.00	-77	175 _ 5	17000	-
Short Term Investment	25,277,524.66	25,268,307,72	7.13%	0.25	0,22	(3.15)	0.22	0.09	0.22		0.22	0.18	Aa2	AA-
Certificate Of Deposit	3,002,613,70	3,000,000.00	0.85%	0.60	1.84	0.36		-		0.00	0.22	0.18	Aa2	AA-
Repurchase Agreements	9,268,092,86	9,268,031,07	2.62%				1.84	0.60	1.84	0.04	1.85	0.60	NR	NR
STIF				0.24	0.01	(8.70)	0.01	0.06	0.01	0.00	0.01	0.06	Aaa	AAA
VIII	13,006,818.10	13,000,276.65	3.67%	0.17					5 1			0.17	Aaa	AAA

						August	2012													
Account / Holdings	Security ID	Countr 10	Currency	Units	Market Value	Cost	% of lotal	Coupen	Maturity Date	Modified Duration	Option	Spread Duration	Static	Effective	Effective	Veighted	Yield to	Mood	Market	1 53
Tax Exempt Bond Proceeds(10933500)					354,380,030,47	358,708,110.07	400.000	Mexica	3572	Second Colors	Spread		1 1010	Duration	Converty	Lite Lite	Matority	Qualit Rating	Price	Rat
FIXED INCOME + CASH AND CASH EQUIVALENT					364,380,030.47		100.00%	1.94		1.63	(0.32)	1.13	0.26	1.37	(0.04)	1.67	0.36	Ass	94.65	AA+
Fixed Income	-	-	-		329,102,505,81	331,437,802,35	92.87%			-							0,00	rimm	54.05	AA
Corporates		The same of			15.016.477.50	15 000 000 00	92.07%	2.07		1.74	(0.10)	1.20	0.27	1.46	(0.04)	1.78	0.38	Asa	101.88	AA
Financial Institutions					15,016,477,50	The second second		0,33		0.91	7.62	0.92	0.26	0.92	0.01	0.92	0.26	Ana	100.06	AAA
INTL FINANCE CORP 0.33% MTN 01/AUG/2013 USD	45950VBW5	IFD	USD	15,000,000		15,000,000.00	4.24%	0.33		0.91	7.62	0.92	0.26	0.92	0.01	0.92	0.26	Aaa	100.06	AA
Government Related			000	13,000,000	15,016,477.50	15,000,000	4.24%	0.33	01/08/2013	0.91	7.62	0.92	0.26	0.92	0.01	0.92	0.26	Asa	100.06	AAA
Agencies	the second			No.		259,674,718,40	72.57%	2,25		1.01	(0.84)	1.46	0.28	1.67	(0.07)	1.85	0.42	Ana	1101,82	AA
CITIGROUP FUNDING INC 2.25% BDS 10/DEC/2012	4724274 10	110	2	1	229,009,681,97	231,261,728.00	64.62%	2.16	Ex. (60) 156(00)	1.86	2.48	1.45	0.31	1.46	(0.08)	1.92	0.47	Asa	101.51	AA+
GENERAL ELECTRIC CAPITAL CORP 2.625% BDS	17313YAJ0 36967HAY3	US	USD	50,000,000	50,540,625.00	51,700,000	14.26%	2.25	10/12/2012	0.27	0.01	0.27	0.16	0.27	0.00	0.28		Ass	100.58	
FEDERAL HOME LOAN MORTGAGE CORP 0.5% BDS		US	USD	50,000,000	50,620,187.50	52,170,500	14.28%	2.62	28/12/2012	0.32	0.07	0.32	0.22	0.32	0.00	0.32		Asa	100.78	
FED NATL MORT ASSC 4.625% NOTES 01/MAY/2013	3134G3ZA1	US	USD	15,000,000	15,041,125.00	15,025,500	4.24%	0.50	28/08/2015	2.97	6.66	2.97	0.37	2.97	0,10	2.99	0.37	1	100.78	
FEDERAL NATIONAL MORTGAGE ASSOC 194 RDS	31359MRK1	US	USD	25,000,000	26,098,166.67	26,730,750	7.36%	4.62	01/05/2013	0.65	0.15	0.65	0.34	0.65	0,01	0.67	0,34		102.85	-
13/NOV/2016	3135G0ES8	US	USD	10,000,000	10,357,886.11	10,078,660	2.92%	1.38	15/11/2016	4.07	13.54	4.09	0.61	4.08	0.19	4.21	0.61	Agy	102.85	
FEDERAL NATL MTG ASSN CALL 1.4%30/DEC/2016	3136FTUZ0	US	USD	13,495,000	13,707,306,34	13,495,000	3.87%	4 40	2011010010		1						0.01	rwy	103.17	PULT
FED HOME LOAN MTG 2% BDS 25/AUG/2016 USD1000	3137EACW7	US	USD	20,000,000	21,131,266,67	20.823.400	5.96%	1.40	30/12/2016	4.19	(18.53)	1,48	0.06	1.53	(0.54)	4.33	0.98	Agy	101.34	AA+
FEDERAL FARM CR BKS CONS BD 1.17% 14/DEC/2015	31331K2S8	US	USD	10,000,000	10,043,425,00	10,000,000	2.83%	2.00	25/08/2016	3.84	15.19	3.85	0.58	3.84	0,17	3.98	0.58	Agy	105.62	AA+
FEDERAL HOME LOAN BANKS 1% BDS 09/JUN/2017	313379FW4	US	USD	15,000,000	15,232,400.00	15,123,030	4.30%	1.17	14/12/2015	3.21 4.54	18.92 27.48	0.30	0.35	0.49	(0.80)	3.29		Agy	100.18	AA+
FEDERAL HOME LN MTG CORP CALL 1.1%30/DEC/2015	3134G3FA3	US	1100				4.00%	1.00	0310012011	4.04	27.48	4.66	0.85	4.64	0.24	4.77	0.85	Agy	101.24	AA+
FEDERAL NATL MTG ASSN CALL1.125%26/OCT/2015	3136FTDU0	US	USD	10,000,000	10,096,338.89	10,000,000	2.85%	1.10	30/12/2015	3.26	63.79	2.25	1.11	2.25	(1.39)	3,33	1.11	Agy	100.78	AA+
Local Authorities	010011000	03	USD	6,110,000	6,140,954.79	6,114,888	1.73%	1.12	26/10/2015	3.08	(162.80)	0.15	(1.47)	0.15	0.00	3.15	1.00	Agy	100.12	AA+
NEW MEXICO ST SEVERANCE TAX SER A-1 01/JUL/2014	C470400140		1000		28,500,823.40	28,412,988.40	8.04%	3.01		1.53	(27.53)	1.53	0.01	1.52	0.03	1.56	0.01	Aa1	104.32	
NEW MEXICO ST SEVERANCE TAX RFDG-SER A-2	647310N49 647310P47	US	USD	4,780,000	5,115,874.67	5,095,384.4	1.44%	4.00	01/07/2014	1.78	(93.96)	1.78	(0.65)	1.77	0.04	1.83	(0.65)	Ap1	106.36	
ALBUQUERQUE N MEX MUN SCH DIST NO 012 RFDG		US	USD	6,485,000	6,960,782.83	6,912,880.3	1.96%	4.00	01/07/2014	1.78	(82.57)	1.78	(0.54)	1.77	0.04	1.83	(0.54)	-	106.67	
ALBUQUERQUE N MEX MUN SCH DIST NO 012 ED	013595RE5	US	USD	5,570,000	5,857,059.23	5,841,871.7	1.65%	3.00	01/08/2014	1.87	13.54	1.87	0.42	1.87	0.04	1.92	0.42		104.91	
ALBUQUERQUE N MEX MUN SCH DIST NO 012 ED	013595RQ8	US	USD	7,350,000	7,388,995.83	7,397,628	2.09%	1.00	01/08/2013	0.91	22.48	0.91	0.43	0.91	0.01	0.92	0.43		100.52	
ALBUQUERQUE N MEX MUN SCH DIST NO 012 ED	013595RR6	US	USD	500,000	514,185.56	514,715	0.15%	2.00	01/08/2014	1,89	22.73	1.89	0.52	1.89	0.05	1.92	0.52		102.83	-
OS ALAMOS CNTY N MEX INC UTIL SYS REV RFDG-SER A	013595RS4	US	USD	550,000	572,418.61	572,429	0.16%	2.00	01/08/2015	2.84	23.02	2.85	0.59	2.85	0.10	2.92	0.59		104.06	
Treasuries	54423EBV6	US	USD	2,000,000	2,091,506.67	2,078,089	0.59%	5.00	01/07/2013	0.82	0.30	0.82	0.50	0.82	0.01	0.83	0.50		103.74	4.
Treasuries		56			66,576.522.54	16,763,005.95	15.96%	1,64		1.56	1.21	0.07	0.24	1.55	0.05	1.59	0.24	Goyt	_	EAA+
JS 1.87500 '14	912828KF6	US	1100		68,575,522.94	56,763,085.95	15.96%	1.69		1.55	1.21	0.07	0.24	1.55	0.05	1.59	0.24	Govt	102.62	AA+
JNITED STATES TREAS NTS 1.75% 15/APR/2013	912828MX5	US	USD	15,000,000	15,369,926.93	15,455,273,44	4.34%	1.88	28/02/2014	1.48	1.37	0.00	0.24	1.48	0.03	1.50	0.24	Govt	102.46	
JS 2.12500 '15	912828PM6	US	USD	15,000,000	15,244,442.62	15,399,609.38	4.30%	1.75	15/04/2013	0,62	2.14	0.00	0.19	0.62	0.01	0.62	mar	Govt	100.96	The same
INITED OTATION TO STATE OF THE	912828PR5		USD	15,000,000	15,935,818.61	15,869,531.25	4.50%	2.12	31/12/2015	3.22	0.92	0.00	0.35	3.22	0.12	3.33		Govt	105.88	- COM
Cash And Cash Equivalent	312020FR3	US	USD	10,000,000	10,025,334.78	10,038,671.88	2.83%	0.62	31/01/2013	0.42	0.00	0.42	0.15	0.42	0.00	0.42		Govt	100.20	
Short Term Investment				- 10	25,277,524,66	25,262,307.72	teha	0.25		0.22	(A) (A)	9.52	0.09	0.12	0.00	0.72	0.18	Anz	0.51	EAA-
Certificate Of Deposit					25,277,824.66	25,268,307.72	7.13%	0.25		0.22	(3.15)	0.22	0.09	0.22	0.00	0.22	0.18	As2	0.51	AA-
ARMERS & STOCKMENS BANK	14-00004-11	110			3,002,613.70	3,000,000.00	0.85%	0.60		1.84	0.36	1.84	0.60	1.84	0.04	1.85	0.60	NR	0.00	100
Repurchase Agreements	3A@99CAC4	US	USD	3,000,000	3,002,613.70	3,000,000	0.85%	0.60	07/07/2014	1.84	0.36	1.84	0.60	1.84	0.04	1.85		NR	0.00	NR
REPO BANK OF NEW YORK/SOUTH STREET SECS			100		9,268,092.86	9,268,031.07	2.62%	0.24		0.01	(8.70)	0.01	0.06	0.01	0.00	0.01		Ana	0.00	
	99CO40098	US	USD	9,268,031	9,268,092.86	9,268,031.07	2,62%	0.24	04/09/2012	0.01	(8,70)	0.01	0.06	0.01	0.00					AAA
STIF					13,006,818.10	13,000,276.65	3.67%	0.17			(/	0.01	3.00	0.01	0.00	0.01	-	Aaa	0.00	AAA
GIP POOL PARTICIPANT	892998X00	US	USD	13,000,277	13,006,818,10	13,000,276.65	3.67%	0.17									0.17	Asa	1.00	AAA

SOURCE: VisualQED MODEL: INVENTORY STATE OF NEW MEXICO USER: WRIGHT TREASURER'S OFFICE RUN: 9/27/12 @ 09:32:32 BASIS: SETTLEMENT (SIC FROM QMARKET-LIBRARY) AS-OF: 6/30/12 AMRTZD: BOOK VALUES AMORTIZED THROUGH 6/30/12 POSITION-SIZ DESCRIPTION CUSIP# RATE MATURITY YIELD UNIT-BOOK CURRENT BK LOC-MKT-VALUE 38 CASH KEY CASHCASH 1.000000000 -38.06 -100,637,750 UNITS - INVESTMENT POOL 1 UNITS001 .99999998 100,637,749.79 100,637,750.00 -----_____ 100,637,712 .342 100,637,711.73 100,637,712.00 ===> 0002 ITEMS IN SUBTOTAL FOR ===> FINAL-MATURITY.. ===> NO-MEANINGFUL-DATE <=== 168,009,005 OVERNIGHT REPO 0702RP .350 7/02/12 .355 99.99999887 168,009,004.81 168,009,004.81 50,000,000 CITIGROUP FUNDING INC. 17313YAJ

===> 0003 ITEMS IN SUBTOTAL FOR ===> FINAL-MATURITY.. ===> 2012 <===

15,000,000 UNITED STATES TREASURY NOTES 25,000,000 FEDERAL NATIONAL MORTGAGE ASSOCI	912828PR 912828MX 31359MRK	1.750	1/31/13 4/15/13 5/01/13	.715	100.813121800	15,121,968.27	10,025,400.00 15,179,850.00 25,889,000.00
50,000,000				.675		50,983,766.50	51,094,250.00

===> 0003 ITEMS IN SUBTOTAL FOR ===> FINAL-MATURITY.. ===> 2013 <===

MODEL: INVENTORY USER: WRIGHT

STATE OF NEW MEXICO TREASURER'S OFFICE

RUN: 9/27/12 @ 09:32:32

BASIS: SETTLEMENT (SIC FROM QMARKET-LIBRARY) AS-OF: 6/30/12

AMRTZD. BOOK VALUES AMORETED BURGUES (2011)

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==============		=========		======				PAGE: 2
POSITION-SIZ	DESCRIPTION	CUSIP#	RATE	MATURITY	YIELD	UNIT-BOOK	CURRENT BK	LOC-MKT-VALUE
15,000,000 UNI	TED STATES TREASURY NOTES	912828KF	1.875	2/28/14	.986	101.464676400	15,219,701.46	15,384,900.00
15,000,000					2.260		15,219,701.46	15,384,900.00
===> 0001 ITEMS	IN SUBTOTAL FOR ===> FINAL-	MATURITY ==	==> 2014	<===				
6.110 000 FFD	NATI MODECACE ACCU DEDC	24.2.6====						

6,110,000 FED NATL MORTGAGE ASSN DEBS 10,000,000 FED FARM CR BKS CALLABLE 10,000,000 FEDERAL HOME LOAN MORTGAGE CORPO	1.125 10/26/15 1.170 12/14/15 1.100 12/30/15	1.186	100.000000000	10,000,000.00	6,124,175.20 10,021,400.00 10,058,400.00
26,110,000		1.317		26,111,787.93	26,203,975.20

===> 0003 ITEMS IN SUBTOTAL FOR ===> FINAL-MATURITY.. ===> 2015 <===

10,000,000 10,000,000 3,495,000	FEDERAL HOME LOAN MORTGAGE CORPO FEDERAL NATL MTG ASSN DEBS FED NATL MORTGAGE ASSN DEBS FED NATL MORTGAGE ASSN DEBS	3137EACW 3135G0ES 3136FTUZ 3136FTUZ	2.000 8/25/16 1.375 11/15/16 1.400 12/30/16 1.400 12/30/16	1.227 1.419	100.700210000	10,070,021.00 10,000,000.00	10,235,000.00 10,099,600.00
43,495,000				.777		44,256,849.03	44,879,610.20

===> 0004 ITEMS IN SUBTOTAL FOR ===> FINAL-MATURITY.. ===> 2016 <===

503,251,717 .068 506,008,434.09 507,226,952.21

MODEL: INVENTORY

STATE OF NEW MEXICO USER: WRIGHT TREASURER'S OFFICE

RUN: 9/27/12 @ 09:32:32

BASIS: SETTLEMENT (SIC FROM QMARKET-LIBRARY)

AS-OF: 6/30/12

AMRTZD: BOOK VALUES AMORTIZED THROUGH 6/30/12

CUSIP# RATE MATURITY YIELD UNIT-BOOK DESCRIPTION

===> 0016 ITEMS IN SUBTOTAL FOR ===> FUND-NAME..... \pm ==> BOND PROCEEDS INV POOL1 TAX EX <

Portfolio Summary - Taxable Bond Proceeds Investment Pool

Summary

- The Taxable Bond Proceeds Investment Pool closed the month of August at \$590mil vs.
 \$627mil on July 31st.
- The Pool paid out approximately \$37mil for capital spending in August 2012.

Portfolio Mix

- 100% of the Taxable BPIP portfolio is invested in fixed income securities; 77% in US Treasury and Agency securities, 17% in securities that are backed by the FDIC, 3% in Supranational (World Bank), and the balance, approximately 3%, is held in cash equivalents.
- 52% of the portfolio is invested in securities that mature in one year, 25% in securities that mature from 1-2 years, 20% in securities that mature from 2-4 years and 3% in securities out to 5 years.
- The Taxable BPIP held positions in 48 securities.
- Weighted Average Life of the Taxable BPIP is 1.9 years. The Weighted Average duration is 1.4 years.
- The maximum security term for the BPIP portfolio is 5 years.

Investment Earnings

- The unrealized gains in the Taxable BPIP Portfolio were \$3.6mil as of August 31st.
- Monthly earnings on the portfolio for August were \$519,187.
- For fiscal year 2013, the fund earned \$1.0mil.
- Earnings on the Bond Proceeds Investment Pool are used to offset capital and debt service spending.

Investment Highlights

 There were no purchase transactions for the Taxable BPIP portfolio during the month of August as it was fully invested. Larger than usual withdrawals were experienced in August for this Pool vs. what had been occurring over the past six months.

Performance

- Purchase Yield at the end of August was 1.01%, unchanged from July.
- Average Term of the fund lengthened to 1.9 yrs. in August from 1.7 yrs. at the end of July due to withdrawals.
- The Taxable BPIP returned 0.07% for the month of August and 0.26% for the three months ended August 31, 2012, vs. Index returns of 0.01% and 0.14% respectively. YTD the Pool returned 0.76% vs. 0.27% for the Index.

Investment Strategy

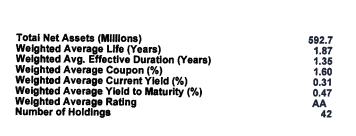
- The option adjusted duration of the portfolio is currently 1.3 yrs. vs. 1.4 yrs. for the benchmark.
- The Pool continues to be fully invested with the cash position at less than 5% of the total market value.
- A FNMA 5yr/NC 1yr/1X, face amount of \$25mil, was called on September 20, 2012 providing liquidity for capital project withdrawals.
- Assuming that the current yield environment persists, we anticipate that three Agency issues, \$44.365mil face amount, will be called in the last quarter of 2012.
- Sufficient liquidity to meet capital project withdrawals will be available as a result of the potential calls and a total of \$95.155mil face amount of securities that mature in the last quarter of 2012.
- Short duration, less than five year maturity, interest rates are extremely low with yield spread advantages vs. Treasuries, on alternate sectors and structures, very tight.

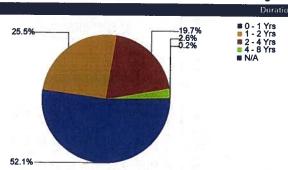
- Municipal securities have been the exception and offer historically higher yields vs.
 Treasuries and Agencies.
- In the past there was a premium for the tax advantage of municipals however; perceived credit risk has reversed these yield relationships.
- With short term liquidity building during the fourth quarter, potentially adding \$139.52mil to the cash position, there may be an opportunity to lengthen duration and reposition the portfolio.
- This could occur through the active sales of soon to mature short term securities, at capital gains, accompanied by the purchase of either one to three year NM municipal bonds or three to five year Treasuries.

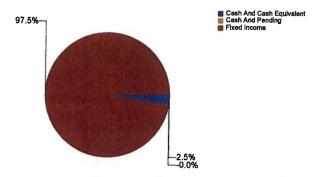
Portfolio Characteristics

Taxable Bond Proceeds (10933900)

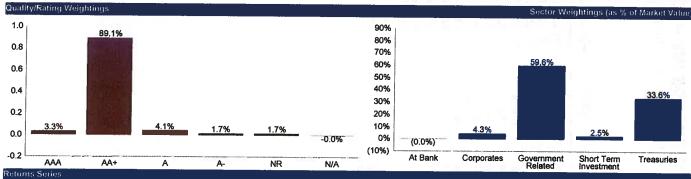
Portfolio Fact Sheet August 2012







Security ID	Security Hame	% of Assets	Goupon Rate	Maturity Date
912828KF6	US 1.87500 '14	6.91%	1.88	28/2/2014
912828NU0	UNITED STATES TREAS NTS 0.750% 15/AUG/2013	5.09%	0.75	15/8/2013
3137EACW7	FED HOME LOAN MTG 2% BDS 25/AUG/2016 USD1000	4.46%	2.00	25/8/2016
36967HAV9	GENERAL ELECTRIC CAPITAL CORP SER'G'2.125% NTS	4.29%	2.12	21/12/2012
3136FR3N1	FEDERAL NATIONAL MORTGAGE ASSOC 1.35% NTS	4.25%	1.35	20/9/2018
31359MTP8	FED NATL MTG ASSN 5.12% 02/JAN/2014	4.10%	5.12	2/1/2014
31398A4M1	FED NATL MORT ASSC 1.625% BDS 26/OCT/2015 USD1000	3.53%	1.62	26/10/2015
3135G0AP8	FEDERAL NATIONAL MORTGAGE ASSOC 1.25% NTS	3.43%	1.25	27/2/2014
31398A2S0	FEDERAL NATIONAL MORTGAGE ASSOC 1% BDS 23/SEP/2013	3.42%	1.00	23/9/2013
17313YAJ0	CITIGROUP FUNDING INC 2.25% BDS 10/DEC/2012	3.41%	2.25	10/12/2012



		le Bond Proceeds	0.07	0.26	0.76	0.92	1.10	2.52	2.68	
	BPIP I	ndex ML 0-3 Treasury	0.01	0.14	0.27	0.32	1,09	2.33	2.58	
	Excess		0.06	0.11	0.49	0.60	0.00	0.19	0.10	
4.0		The state of the s	err e t m e e vom e e en e errem sent a refer man my ot						البتانيسا	
3.5										
3.0										
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0.5)	Current Month	Trailing 2 Months	Vena To Deta	T - W	4.14					
	Can en Mona	Trailing 3 Months	Year-To-Date	! railing	1 Year	Trailing 3	3 Years - alized	Trailing 5 Yea Annualized	ars - Inc d	ception - Annualiza

nt Month | Trading 3 Months | Year-To-Date | Trading 1 Yea

Taxable Bond Proceeds

BPIP Index ML 0-3 Treasury

STATE OF NEW MEXICO

BOND PROCEEDS INV POOL2 TAXABL (4002) Portfolio Classification Summary Positions Held as of 8/31/12

TXN BASIS: TRADE

MKT-SOURCE: IDC-PREFERED+

AMTZ ADDED: NO

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN/LOSS	%MARKET
REPURCHASE AGREEMENTS (O/N)	1	.2433	.01100	3,400,209	3,400,209	3,400,209		.576
CERTIFICATES OF DEPOSIT	5	. 6177	.78173	6,200,000	6,200,000	6,200,000		1.050
LINKED-CERTIFICATE OF DEPOSIT	2	.5000	1.37530	4,000,000	4,000,000	4,000,000		. 678
US TREASURY NOTE ACT/ACT 2X	14	. 7535	1.59634	195,000,000	197,242,718	198,664,250	1,421,532	33.656
TEMP CORP CU STABILIZATION FND	1	1.9488	.13420	20,000,000	19,999,439	20,042,400	42,961	3.395
FED FARM CR BKS CALLABLE	1	1.1928	.28770	4,365,000	4,364,081	4,373,032	8,951	.741
AGENCY US BOND 30/360 2X	1	.8367	4.77260	15,000,000	15,122,410	15,186,150	63,740	· · · - -
AGENCY US NOTES 30/360 2X	10	1.1346	1.89646	157,410,000	159,533,880	160,669,540	1,135,660	2.573
FED NATL MORTGAGE ASSN DEBS	5	. 9819	1.61517	75,000,000	75,623,166	76,410,800		27.219
CORP US NOTE 30/360 2X	5	1.4241	. 25277	85,155,000	85,406,454	85,535,241	787,634	12.945
MEDIUM-TERM NOTES	1	.3346	.91780	15,000,000	15,000,000	100	128,787	14.491
UNITS - INVESTMENT POOL 1	1			1,304,744	1,304,744	15,013,800	13,800	2.543
CASH ACCOUNT	1			-515,378	-515,378	1,304,7 44 -515,378		.221 087
	48	1.0125	1.46789	581,319,575	586,681,723	590,284,788	3,603,065	100.000

Account / Holdings	Market Value	Cost	% of Total	Coupon Rate	Modified Duration	Option Adjusted	Spread Duration	Static Yield	Effective Duration	Effective Convexity	Weighted Average	Yield to	Noody Quality	S&.
Taxable Bond Proceeds(10933900)	592,736,826.46	591,473,256,08	100.00%	1.60	1.83	Spread 6.55	0.94	0.24			Life		Rating	
FIXED INCOME + CASH AND CASH EQUIVALENT	592,739,222.30	591,473,256.08	100.00%	1.60	1.83	6.55	0.94	0.31	1.35	(0.0 5) (0.0 5)	1.87	0.47		
Fixed Income	The spiritual agents and Manufacture processing							0.01	1.55	(0.05)	1.67	0.47	Agy	AA
	577,821,716.78	576,568,303.04	97.48%	1.63	1.85	6.59	0.95	0.31	1.36	(0.05)	1.90	0.47	Agy	AA+
Corporates	25,301,477.50	25,157,000.00	4.27%	2.51	0.54	4.46	0.54	0.15	0.54	0.01	0.54	0.15	An2	AA
Financial Institutions	25,301,477.50	25,167,000.00	4.27%	2.51	0.54	4.46	0.54	0.15	0.54	0.01	0.54	0.15	Aa2	AA
Government Related	353,561,504.88	353,242,123.35	59.65%	1.79	2.10	10,86	1.27	0.37	1.30	(0.11)	2.16			
Agencies	353,561,504.88	353,242,123.35	59.65%	1.79	2,10	10.86	1.27	0.37	1,30			0.63	Agy	AA
Treasuries	198,958,734.40	198,159,179.69	33.57%	1.24	1,59	(0.73)	0.42	0.37	1.30	(0.11)	2.16	0.63	Agy	AA+
Treasuries	198,958,734.40	198,159,179,69	33.57%	1.24	1.59	(0.73)	0.42		1,09	0.04	1.61	0.22	Govt	AA+
ash And Cash Equivalent	14,917,505.52	14,904,953.04	2,52%	0.45	0.70	5,19		0.22	1.59	0.04	1.61	0.22	Govt	AA+
Short Term Investment	14,917,505.52	14,904,953.04	2.52%	0.46	0.70	ALC: NO.	0.69	0.40	0.69	0.01	0.70	0.42	82	B-
Certificate Of Deposit	10,211,300.60	10,200,000.00	1.72%	0.57		5.19	0.69	0.40	0.69	0.01	0.70	0.42	B2	B-
Repurchase Agreements	3,400,231.83	3,400,209.16		200	1.01	10.47	1.01	0.57	1.01	0.02	1.01	0.57	NR	NR
STIF	1,305,973.09		0.57%	0.24	0.01	(8.70)	0.01	0.06	0.01	0.00	0.01	0.06	Aaa	AAA
Cash And Pending		1,304,743.88	0.22%	0.17								0.17	Aaa	AAA
At Bank	(2,395.64)	0.00	-0.00%		0.01	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	NR	NR.
At Dalik	(2,395.84)	0.00	-0.00%	E Yellow	0.01	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	NR	NR

						August	2012		` '											
4 cc nunt / Holdings	Security ID	Count:	Current ID	y Units	Warket Value	Cost	V. a! Total	Compon Rate	Materity Date	Confided Duration	Option Adjusted	Sprean Duration	Static Yield	Effective Suration	Effective Contenty	Weighted	Yield to	Mapa,	Market	: S.
Taxable Bond Proceeds(10933900)	0.000	200			692,736,826,46	591,473,256,08	100.000		10 m		Spread	a de la constante de la consta	.,,,,,	50.0.0.0	Contenty	Average Life	Maturity	Chalit, Eating	Price	Gu.
FIXED INCOME + CASH AND CASH		-			592,739,222,30	591,473,256.08	100.00%	1.60		1.83	6.55	0.94	0.31	1,35	(0.05)	1.87	0.47	-	ea.ee	
EQUIVALENT					002,100,222,00	051,473,280.00	100,00%	1.60		1.83	8.55	0.94	0.31	1.35	(0.05)	1.87	0.47	Agy	99.69	AA
Fixed Income					577,821,716.78	576,568,303.04	97.48%	1.63		1.85	6.59	0.95	0.31	1,36	(0.00			-	-	
Corporates				ET BUT	25,301,477.50	25,167,000.00	4.27%	2.51		0.00	4.46	0.00	0.91	1,40	(0.05)	1.90	0.47	Agy	101.62	AA
Financial Institutions					25,301,477,50	25,167,000,00	4.27%	2.51		0.54		U.S.	9.15	0.54	9.01	0.54	0.15	An2	100.04	AA
GOLDMAN SACHS GROUPD INC 5.7%	38141GCG7	US	USD	10,000,000	10,285,000.00	10,167,000	1.74%		04 00 0040		4.46	0.54	0.15	0.54	0.01	0.54	0.15	Aa2	100.04	AA
INTL FINANCE CORP 0.33% MTN 01/AUG/2013 USD	45950VBW5	IFD	USD	15,000,000	15,016,477.50	15,000,000	2.53%	5.70 0.33		0.00	(0.15)	0.00	0.00	0.00	0.00	0.00	0.00	A3	100.00	A-
Government Related		1			253,561,504,88	15,000,000	2.3376	0.33	01/08/2013	0.91	7.62	0.92	0.26	0.92	0.01	0.92	0.26	Aaa	100.06	AA
Agencies		1000	-	1 -	353,561,504.88	353,242,123,35	59,65%			2510	10.26		9-7	1.30	(0.11)	2,16	0.63	Am	101.50	AA
CITIGROUP FUNDING INC 2.25% BDS 10/DEC/2012	17313YAJ0	US	USD	20,000,000	20,216,250.00			1.79		2.10	10.86	1.27	0.37	1.30	(0.11)	2.16	0.63	Agy	101.56	AA
CITIBANK NA 1.75% 28/DEC/2012	17314JAT0	US	USD	20,000,000	20,158,450.00	20,680,800	3.41%	2.25	10/12/2012	0.27	0.01	0.27	0.16	0.27	0.00	0.28	0.16	Asa	100.58	AA
GENERAL ELECTRIC CAPITAL CORP SER'G'2 125% NTS	36967HAV9	US	USD	25,155,000	25,403,580.31	20,463,200	3.40%	1.75	28/12/2012	0.32	0.10	0.32	0.24	0.32	0.00	0.32	0.24	Aaa	100.49	AA-
US CENTRAL FEDERAL CRED 1 90% 19/OCT/2012	90345AAC6	US	USD	20,000,000	20,181,733,33	25,949,898	4.29%	2.12	21/12/2012	0.31	0.10	0.31	0.24	0.31	0.00	0.31	0.24	Aaa	100.58	AA
WESTERN CORP FEDERAL CREDIT UNION SUBORD 1.75%	95806AAB9	US	USD	10,000,000	10,081,247.22	19,987,200	3.40%	1.90	19/10/2012	0.13	0.17	0.13	0.32	0.13	0.00	0.13	0.32	Aaa	100.21	AA
FEDERAL HOME LN MTG CORP CALL1.625%23/NOV/2016	3134G3BT6	US	USD	20,000,000		9,987,500	1.70%	1.75	02/11/2012	0.17	0.22	0.17	0.37	0.17	0.00	0.17	0.37	Aaa	100.23	AA-
FEDERAL HOME LOAN MORTGAGE CORP 1.625% NTS	3134G3CB4	US	USD	20,000,000	20,142,872.22	19,990,000	3.40%	1.62	23/11/2016	4.05	47.00	0.25	0.64	0.51	(1.12)	4.23	1.57	Agy	100.27	AA-
FEDERAL HOME LOAN MORTGAGE CORP 0.5% BDS	3134G3ZA1	US	USD	15,000,000	15.041.125.00	20,080,000	3.40%	1.62	05/12/2016	4.09	23.08	0.26	0.39	0.33	(0.27)	4.26		Agy	100.32	
FED NATL MTG ASSN 5.12% 02/JAN/2014	31359MTP8	US	USD	22,710,000		15,025,500	2.54%	0.50	28/08/2015	2.97	6.66	2.97	0.37	2.97	0.10	2.99	0.37		100.27	-
FEDERAL NATIONAL MORTGAGE ASSOC 1.25% NTS	3135G0AP8	US	USD	20,000,000	24,308,541.13 20,331,177.78	24,998,925.2	4.10%	5.12	02/01/2014	1.30	17.63	1.30	0.39	1.30	0.02	1.34	0.39	Aa2	106.20	Α
FEDERAL NATIONAL MORTGAGE ASSOC 1.35% NTS	3136FR3N1	US	USD	25,000,000		20,277,520	3.43%	1.25	27/02/2014	1.48	0.03	1.48	0.25	1.48	0.03	1.49	0.25	Agy	101.64	AA-
FEDERAL NATL MTG ASSN CALL 1.4%30/DEC/2016	3136FTUZ0	US	USD	15,000,000	25,163,937.50	25,000,000	4.25%	1,35	20/09/2016	0.05	27,47	0.05	0.44	0.05	0.00	0.05	0.44	Agy	100.05	AA-
FED HOME LOAN MTG 2% BDS 25/AUG/2016 USD1000	3137EACW7		USD		15,235,983.33	15,000,000	2.57%	1.40	30/12/2016	4.19	(18.53)	1.48	0.06	1.53	. (0.54)	4.33	0.98	Agy	101.34	
FEDERAL NATIONAL MORTGAGE ASSOC 1% BDS 23/SEP/2013	31398A2S0	US	USD	25,000,000	26,414,083.33	25,870,425	4.46%	2.00	25/08/2016	3.84	15.19	3.85	0.58	3.84	- 0.17	3.98			105.62	
The state of the s	0.000.200	03	USD	20,000,000	20,248,577.78	20,190,200	3.42%	1.00	23/09/2013	1.05	0.01	1.05	0.22	1.05	0.02	1.06	0.22		100.80	
FED NATL MORT ASSC 1.625% BDS 26/OCT/2015 USD1000	31398A4M1	US	USD	20,000,000	20,922,247.22	20,571,600	3.53%	1.62	26/10/2015	3.07	8 65	3.07	0.41							
FEDERAL FARM CR BKS CONS BD 1.17% 14/DEC/2015	31331K2S8	US	USD	4,365,000	4,383,955.01	4,363,908.75	0.74%	1.17	14/12/2015	3.21	18.92			3.07	0.11	3.15		Agy .	104.05	
FEDERAL HOME LOAN BANKS 1% BDS 09/JUN/2017 USD5000	313379FW4	US	USD	15,000,000	15,232,400.00	15,125,400	2.57%	1.00	09/06/2017	4.64	27,48	0.30	0.35	0.49	(0.80)	3.29	THE RESERVE AND ADDRESS OF TAXABLE PARTY.		100.18	
FEDERAL HOME LN MTG CORP CALL 1.1%30/DEC/2015	242400000	1		<u> </u>		14,144	2.01 /0	1.00	03/00/2017	7.07	27.40	4.66	0.85	4.64	0.24	4.77	0.85	Agy	101.24	AA+
FEDERAL NATL MTG ASSN CALL 4%15/APR/2013	3134G3FA3	US	USD	7,300,000	7,370,327.39	7,300,000	1.24%	1.10	30/12/2015	3.26	63.79	2.25	1.11	2.25	(1.39)	3.33	1.11	Amu	100.78	AA+
FEDERAL NATL MTG ASSN CALL STEP 30/JAN/2017	THE REAL PROPERTY AND ADDRESS.	US	USD	2,400,000	2,492,042.67	2,392,046.4	0.42%	4.00	15/04/2013	0.61	0.08	0,61	0.26	0.61	0.01	0.62	0.26	Aaa	102.32	
Treasuries	3136FTYG8	US	USD	20,000,000	20,090,534.77	19,988,000	3.39%	1.00	30/01/2017	4.27	(3.72)	0.42	0.13	0.44	(0.09)	4.42	1.64	Agy	100.36	a management of the
Treasuries					198,958,734,40	198,159,179.69	32.57%	124		1.55	(0.73)	0.42	0.22	1.69	0.04	131	0.22	797	100,36	PART
		lu			198,958,734.40	198,159,179.69	33.57%	1.24		1.59	(0.73)	0.42	0.22	1.59	0.04	1,61	0.22	Cont		Sec.
US 1.87500 '14	912828KF6	US	USD	40,000,000	40,985,471.82	41,123,437,5	6.91%	1.88	28/02/2014	1.48	1.37	0.00	0.24	1.48		45 6	-		101.91	AA+
US 1.87500 '14	912828KN9	US	USD	10,000,000	10,335,879.35	10,174,218.75	1.74%	1.88	30/04/2014	1.64	0.01	1.64	0.24		0.03	1.50		Govt	102.46	
US 2.25000 '14	912828KV1	US	USD	10,000,000	10,407,972.13	10,279,687.5	1.76%		31/05/2014	1.71	1.58			1.64	0.04	1.67	0.24	Govt	102.73	
UNITED STATES TREAS NTS 1.000% 15/JUL/2013	912828NN6	US	USD	10,000,000	10,083,743.48	10,019,531,25	1.70%	1.00	15/07/2013	0.87	(1.18)	0.00	0.25	1.72	0.04	1.75	The second second	Govt,	103,51	. AA+
US 1.75000 '15	912828NP1	US	USD	10,000,000	10,434,717.39	10,454,687.5	1.76%	1.75	31/07/2015	2.85	0.92	0.00	0.17	0.87	0.01	0.87		Govt	100.71	1
UNITED STATES TREAS NTS 0.750% 15/AUG/2013	912828NU0	US	USD	30,000,000	30,172,094.02	29,931,250	5.09%	0.75	15/08/2013	0.95	0.00	0.00	0.31	2.85	0.10	2.92	0.31	Govt	104.20	-
US 0.50000 13	912828PB0	US	USD	5,000,000	5,025,894.54	4,991,601.56	0.85%	0.50	15/10/2013	1.12	(0.67)	0.00	0.19	0.95	0.01	0.98	AND MARKET DE LANGE	Govt	100.54	AA+
US 2.12500 '15	912628PM6	US	USD	15,000,000	15,935,818.61	15,869,531.25	2.69%		31/12/2015	3.22	0.92	-		1.12	0,02	1.12		Govt	100.33	AA+
UNITED STATES TREAS NTS 0.625% 28/FEB/2013	912828QK9	บร	USD	5,000,000	5,011,586.33	4,990,234,37	0.85%	0.62	28/02/2013	0.49	(3.40)	0.00	0.35	3.22	0.12	3.33		Govt	105.88	AA+
US 1.50000 '16	912828QR4	US	USD	10,000,000	10,438,179,35	10,369,921,88	1.76%	1.50	30/06/2016	3.72	0.21	0.00		0.49	0.00	0.49		Govt	100.23	AA+
UNITED STATES TREAS NTS 0.5% 31/MAY/2013	912828QZ6	US	USD	20,000,000	20,073,809.84	20,017,187.5	3,39%	-	31/05/2013	0.75			0.41	3.72	0.16	3.83		Govt	104.12	AA+
UNITED STATES TREAS NTS 0.375% 30/JUN/2013	912828RA0	US	USD	20,000,000	20,045,639,67	19,960,937.5	3.38%	0.38	30/06/2013	0.75	(0.01)	0.75	0.18	0.75	0.01	0.75		Govt	100.24	AA+
US 0.25000 '14	912828RV4	US	USD	10,000,000	10,006,927.87	9,976,953.13	1.69%		15/12/2014	2.28	(10,61)	0.00	0.07	0.83	0.01	0.83		Govt	100.16	
Cash And Cash Equivalent		NE .	DOI:		14.317 50.532	14 504 357 04	2694	0.20	13/12/2014	2.20	(0.02)	2.28	0.24	2.28	0.06	2.29	0.24	Govt	100.02	AA+
Short Term Investment		= 4/2			14,917,505,62	14,904,953,04	2.52%	0.40		2010		0.59	0.40	0.69	0.01	0.70	0,42	33	24.04	-
Certificate Of Deposit		- 0	1					0.46	1000	0.70	5.19	0.69	0.40	0.69	0.01	0.70	0.42	B2	24.94	B-
WESTERN BANK ALAMOGORDO	9PV991AD3	US	USD	2 500 500	10,211,300.60	10,200,000.00	1.72%	0.57		1.01	10.47	1.01	0.57	1.01	0.02	1.01	0.57	NR	36.31	NR
WESTERN BANK ALAMOGORDO	9PV991AD3	US	USD	2,500,000	2,501,734.26	2,500,000	0.42%	0.60	22/07/2013	0.89	0.41	0.89	0.60	0.89	0.01	0.89	0.60	NR	0.00	NR
WESTERN COMMERCE BANK	9PV991AH4 9PV996AC4	US		1,100,000	1,105,252.89	1,100,000	0.19%	0.70	27/12/2012	0.32	0.55	0.32	0.70	0.32	0.00	0.32	THE RESERVE AND ADDRESS.	NR	100.00	NR
VESTERN BANK CLOVIS	\$	-	USD	4,000,000	4,001,972.62	4,000,000	0.68%	0.50	15/01/2014	1.37	0.28	1.37	0.50	1.37	0.03	1.37		NR	0.00	NR
Repurchase Agreements	OL ASSAMDS	US	USD	2,600,000	2,602,340.63	2,600,000	0.44%	0.60	15/07/2013	0.88	40.03	0.87	0.58	0.67	0.01	0.88		NR	100.00	NR
REPO BANK OF NEW YORK/SOUTH STREET SECS	1			-	3,400,231.83	3,400,209.18	0.57%	0.24		0.01	(8.70)	0.01	0.06	0.01	0.00	0.01		Asa		AAA
STIF	99CO40097	US	USD	3,400,209	3,400,231.83	3,400,208.16	0.57%	0.24	04/09/2012	0.01	(8.70)	0.01	0.06	0.01	0.00	0.01		Aaa		de mario
VIII			1		1,305,973.09	1,304,743.88	0.22%	0.17								0.01	0.00	~aa	0.00	AAA

Account I reldings	Security 10	Countr,	Currency 1D	Units	Market Value	Cost	% of Total	Coupen	Maturity	Wodified	Option	Spread	Static	Effective	Effective	Weighted	Yield to	Moady	Market	911
LGIP POOL PARTICIPANT	892998X00	US	USD	1,304,744	1,305,973.09	1,304,743.88	0.22%	0.17		011.31.011	Spread	Distingi	Field	Duration	Converty	Average Life	Waturity	Quality Rating	Price	Qualit Ratin
At Bank					(2,385.84)	6.00	-0.00%			9.01	(0.00)	(0.00)	(0.05)	(0.00)	(0.00)	(0.00)	0.17	Ana	1,00	AAA
JS DOLLARS	USD	US	LIOD		(2,395,84)	0.00	-0.00%			0.01	(0.00)	(0.00)	(0.00)	(00.0)	(0.00)	(0.00)	(0.00)	NR	(0.00)	MD
	1000	03	USD	(2,396)	(2,395.84)	0	-0.00%			0.01	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	Commercial	(0.00)	Springer

MODEL: INVENTORY

STATE OF NEW MEXICO USER: WRIGHT TREASURER'S OFFICE

RUN: 9/27/12 @ 09:32:32

BASIS: SETTLEMENT (SIC FROM QMARKET-LIBRARY)

AS-OF: 6/30/12

AMRTZD: BOOK VALUES AMORTIZED THROUGH 6/30/12

==============								PAGE:	4
POSITION-SIZ	DESCRIPTION	CUSIP#	RATE	MATURITY	YIELD	UNIT-BOOK	CURRENT BK	LOC-MKT-VAL	≈== UE
- 488,425 C	CASH KEY UNITS - INVESTMENT POOL 1	CASHCASH UNITS001					- 488,425.10 109,292,564.47		.00
108,804,139					.316		108,804,139.37	108,804,139	.00

===> 0002 ITEMS IN SUBTOTAL FOR ===> FINAL-MATURITY.. ===> NO-MEANINGFUL-DATE <===

2,000,000 600,000 1,000,000 2,000,000 2,000,000 5,000,000 5,000,000 10,000,000 20,000,000 20,000,000 25,155,000 1,100,000	OVERNIGHT REPO WESTERN BANK CLOVIS WESTERN BANK CLOVIS WESTERN BANK ALAMOGORDO WESTERN BANK ALAMOGORDO WESTERN COMMERCE BANK WESTERN COMMERCE BANK FEDERAL NATIONAL MORTGAGE ASSOCI MORGAN STANLEY THE GOLDMAN SACHS GROUP, INC. U.S. CENTRAL FEDERAL CREDIT UNIO WESTERN COPORATE FCU CITIGROUP FUNDING INC. GENERAL ELECTRIC CAPITAL CORPORA WESTERN BANK ALAMOGORDO CITIBANK, N.A.	617446V8 38141GCG 90345AAC 95806AAB 17313YAJ	1.750 2.250 2.125 .700	7/02/12 7/05/12 7/19/12 7/22/12 7/26/12 7/27/12 8/01/12 8/31/12 9/01/12 10/19/12 11/02/12 12/10/12 12/21/12 12/27/12 12/28/12		99.999986426 100.000000000 100.000000000 100.00000000	2,000,000.00 600,000.00 1,000,000.00 1,000,000.00 2,000,000.00 5,020,327.54 5,001,356.64 10,004,793.07 19,998,715.33 9,998,391.57 20,132,242.09 25,317,942.39 1,100,000.00 20,098,059.81	600,000.00 1,000,000.00 1,000,000.00 2,000,000.00 2,000,000.00 5,020,050.00 5,032,150.00 10,062,700.00 20,100,800.00 10,051,400.00 20,179,400.00 25,371,836.10 1,100,000.00 20,148,800.00
126,844,027					.270		127,260,855.17	

===> 0016 ITEMS IN SUBTOTAL FOR ===> FINAL-MATURITY.. ===> 2012 <===

MODEL: INVENTORY

STATE OF NEW MEXICO

USER: WRIGHT

TREASURER'S OFFICE

RUN: 9/27/12 @ 09:32:32

BASIS: SETTLEMENT (SIC FROM QMARKET-LIBRARY)

AS-OF: 6/30/12

112,400,000

AMRTZD: BOOK VALUES AMORTIZED THROUGH 6/30/12

DACE.

112,463,790.77 112,972,040.00

=========	=======================================	====		!!.				PAGE: 5
POSITION-SIZ	DESCRIPTION	CUSIP#	RATE	MATURITY	YIELD	UNIT-BOOK	CURRENT BK	LOC-MKT-VALUE
2,400,000 20,000,000 20,000,000 10,000,000 20,000,000 10,000,000 20,000,000	UNITED STATES TREAS NTS FEDERAL NATIONAL MORTGAGE ASSOCI UNITED STATES TREASURY NOTES FEDERAL NATIONAL MORTGAGE ASSOCI UNITED STATES TREASURY NOTES	912828QZ 912828RA 912828NN 912828NU 912828NU 31398A2S	.625 4.000 .500 .375 1.000 .750 .750	5/31/13 6/30/13 7/15/13 8/15/13 8/15/13 9/23/13	4.136 .454 .474 .914 .789	99.934241600 99.934354583 100.041929100 99.901617050 100.088602700 99.956320250 99.781284600 100.532539150	4,996,712.08 2,398,424.51 20,008,385.82 19,980,323.41 10,008,860.27 19,991,264.05 9,978,128.46 20,106,507.83	2,470,440.00 20,046,000.00 20,024,200.00 10,076,200.00 20,107,000.00 10,053,500.00
		912828PB	.500	10/15/13	.575	99.903686800	4,995,184.34	5,013,650.00

.306

===> 0009 ITEMS IN SUBTOTAL FOR ===> FINAL-MATURITY.. ===> 2013 <===

14,260,000 FEDERAL NATIONAL MORTGAGE ASSOC 8,450,000 FEDERAL NATIONAL MORTGAGE ASSOC 20,000,000 FED NATIONAL MTG ASSN DEB 40,000,000 UNITED STATES TREASURY NOTES 10,000,000 UNITED STATES TREASURY NOTES 10,000,000 UNITED STATES TREASURY NOTES 10,000,000 UNITED STATES TREAS NTS	I 31359MTP I 31359MTP 3135G0AP 912828KF 912828KN 912828KV 912828RV	5.125 1/02/14 5.125 1/02/14 1.250 2/27/14 1.875 2/28/14 1.875 4/30/14 2.250 5/31/14 .250 12/15/14	1.346	106.421330856 106.382476568 100.878700650 101.429731775 101.040313700 101.703120800 99.804443900	8,989,319.27 20,175,740.13 40,571,892.71 10,104,031.37 10,170,312.08	9,019,699.00 20,175,740.13 41,026,400.00 10,281,300.00 10,364,100.00
•			.299		115,167,421.73	116,062,848.33

===> 0007 ITEMS IN SUBTOTAL FOR ===> FINAL-MATURITY.. ===> 2014 <===

MODEL: INVENTORY

STATE OF NEW MEXICO

USER: WRIGHT

TREASURER'S OFFICE

RUN: 9/27/12 @ 09:32:32

BASIS: SETTLEMENT (SIC FROM QMARKET-LIBRARY)

POSITION-SIZ DESCRIPTION CUSIP# RATE MATURITY YIELD 10,000,000 UNITED STATES TREAS NTS 912828NP 1.750 7/31/15 .45: 20,000,000 FED NATL MORTGAGE ASSN DEBS 31398A4M 1.625 10/26/15 .87(4,365,000 FED FARM CR BKS CALLABLE 31331K2S 1.170 12/14/15 1.19; 7,300,000 FEDERAL HOME LOAN MORTGAGE CORPO 3134G3FA 1.100 12/30/15 1.11: 41,665,000	=====		PAGE: 6
20,000,000 FED NATL MORTGAGE ASSN DEBS 31398A4M 1.625 10/26/15 .87/ 4,365,000 FED FARM CR BKS CALLABLE 31331K2S 1.170 12/14/15 1.19/ 7,300,000 FEDERAL HOME LOAN MORTGAGE CORPO 3134G3FA 1.100 12/30/15 1.11/ 41,665,000 .808 ===> 0004 ITEMS IN SUBTOTAL FOR ===> FINAL-MATURITY ===> 2015 <=== 10,000,000 UNITED STATES TREAS NTS 912828QR 1.500 6/30/16 .65/ 25,000,000 FEDERAL HOME LOAN MORTGAGE CORPO 3137EACW 2.000 8/25/16 1.29/ 25,000,000 FEDERAL NATIONAL MORTGAGE ASSOCI 3136FR3N 1.350 9/20/16 1.36/ 20,000,000 FEDERAL HOME LOAN MTG CORP 3134G3BT 1.625 11/23/16 1.65/ 20,000,000 FED HOME LOAN MORTGAGE CORP BDS 3134G3CB 1.625 12/05/16 1.19/ 10,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.41/ 5,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.41/ 115,000,000 .200 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.41/ 115,000,000 .200 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.41/ 115,000,000 .200 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.41/ 115,000,000 .200 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.41/ 115,000,000 .200 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.41/ 115,000,000 .200 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.41/ 115,000,000 .200 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.41/ 115,000,000 .200 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.41/ 115,000,000 .200 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.41/ 115,000,000 .200 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.41/ 115,000,000 .200 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.41/ 115,000,000 .200 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.41/ 115,000,000 .200 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.41/ 115,000,000 .200 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.41/ 115,000,000 .200 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.41/ 115,000,000 .200 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.41/ 115,000,000 .200 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/	LD UNIT-BOOK	CURRENT BK	LOC-MKT-VALUE
20,000,000 FED NATL MORTGAGE ASSN DEBS 31398A4M 1.625 10/26/15 .876 4,365,000 FED FARM CR BKS CALLABLE 31331K2S 1.170 12/14/15 1.192 7,300,000 FEDERAL HOME LOAN MORTGAGE CORPO 3134G3FA 1.100 12/30/15 1.111 41,665,000	453 103.965518600	10 396 551 96	10,396,100.00
4,365,000 FED FARM CR BKS CALLABLE 7,300,000 FEDERAL HOME LOAN MORTGAGE CORPO 3134G3FA 1.100 12/30/15 1.119 41,665,000 .808 ===> 0004 ITEMS IN SUBTOTAL FOR ===> FINAL-MATURITY ===> 2015 <=== 10,000,000 UNITED STATES TREAS NTS 25,000,000 FEDERAL HOME LOAN MORTGAGE CORPO 3137EACW 25,000,000 FEDERAL HOME LOAN MORTGAGE ASSOCI 3136FR3N 1.350 9/20/16 1.369 20,000,000 FEDERAL HOME LOAN MTG CORP 3134G3BT 1.625 11/23/16 1.655 20,000,000 FED HOME LOAN MORTGAGE CORP BDS 3134G3BT 1.625 12/05/16 1.199 10,000,000 FED HOME LOAN MORTGAGE CORP BDS 3134G3CB 1.625 12/05/16 1.199 10,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419 5,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419 115,000,000 .200 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419 115,000,000 .200 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419	870 102.504405350	20,500,881.07	· · · · ·
7,300,000 FEDERAL HOME LOAN MORTGAGE CORPO 3134G3FA 1.100 12/30/15 1.115 41,665,000 .806 ===> 0004 ITEMS IN SUBTOTAL FOR ===> FINAL-MATURITY ===> 2015 <=== 10,000,000 UNITED STATES TREAS NTS 912828QR 1.500 6/30/16 .656 25,000,000 FEDERAL HOME LOAN MORTGAGE CORPO 3137EACW 2.000 8/25/16 1.299 25,000,000 FEDERAL NATIONAL MORTGAGE ASSOCI 3136FR3N 1.350 9/20/16 1.369 20,000,000 FEDERAL HOME LOAN MTG CORP 3134G3BT 1.625 11/23/16 1.658 20,000,000 FED HOME LOAN MORTGAGE CORP BDS 3134G3CB 1.625 12/05/16 1.196 10,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419 5,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419 115,000,000 .206 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419 115,000,000 .206 FED NATL MORTGAGE ASSN DEBS 3136FTUZ .400 12/30/16 1.419		4,364,109.98	
10,000,000 UNITED STATES TREAS NTS 912828QR 1.500 6/30/16 .656 25,000,000 FEDERAL HOME LOAN MORTGAGE CORPO 3137EACW 2.000 8/25/16 1.299 25,000,000 FEDERAL NATIONAL MORTGAGE ASSOCI 3136FR3N 1.350 9/20/16 1.369 20,000,000 FEDERAL HOME LOAN MTG CORP 3134G3BT 1.625 11/23/16 1.658 20,000,000 FED HOME LOAN MORTGAGE CORP BDS 3134G3CB 1.625 12/05/16 1.198 10,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419 5,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419 115,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419 115,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419			4,374,341.10 7,342,632.00
10,000,000 UNITED STATES TREAS NTS 912828QR 1.500 6/30/16 .656 25,000,000 FEDERAL HOME LOAN MORTGAGE CORPO 3137EACW 2.000 8/25/16 1.299 25,000,000 FEDERAL NATIONAL MORTGAGE ASSOCI 3136FR3N 1.350 9/20/16 1.369 20,000,000 FEDERAL HOME LOAN MTG CORP 3134G3BT 1.625 11/23/16 1.658 20,000,000 FED HOME LOAN MORTGAGE CORP BDS 3134G3CB 1.625 12/05/16 1.196 10,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419 5,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419 115,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419 115,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419	808		42,829,273.10
10,000,000 UNITED STATES TREAS NTS 912828QR 1.500 6/30/16 .656 25,000,000 FEDERAL HOME LOAN MORTGAGE CORPO 3137EACW 2.000 8/25/16 1.299 25,000,000 FEDERAL NATIONAL MORTGAGE ASSOCI 3136FR3N 1.350 9/20/16 1.369 20,000,000 FEDERAL HOME LOAN MTG CORP 3134G3BT 1.625 11/23/16 1.658 20,000,000 FED HOME LOAN MORTGAGE CORP BDS 3134G3CB 1.625 12/05/16 1.198 10,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419 5,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419			THE PARTY
25,000,000 FEDERAL HOME LOAN MORTGAGE CORPO 3137EACW 2.000 8/25/16 1.295 25,000,000 FEDERAL NATIONAL MORTGAGE ASSOCI 3136FR3N 1.350 9/20/16 1.365 20,000,000 FEDERAL HOME LOAN MTG CORP 3134G3BT 1.625 11/23/16 1.658 20,000,000 FED HOME LOAN MORTGAGE CORP BDS 3134G3CB 1.625 12/05/16 1.196 10,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.415 5,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.415			
25,000,000 FEDERAL HOME LOAN MORTGAGE CORPO 3137EACW 2.000 8/25/16 1.295 25,000,000 FEDERAL NATIONAL MORTGAGE ASSOCI 3136FR3N 1.350 9/20/16 1.365 20,000,000 FEDERAL HOME LOAN MTG CORP 3134G3BT 1.625 11/23/16 1.658 20,000,000 FED HOME LOAN MORTGAGE CORP BDS 3134G3CB 1.625 12/05/16 1.196 10,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.415 5,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.415			
25,000,000 FEDERAL HOME LOAN MORTGAGE CORPO 3137EACW 2.000 8/25/16 1.299 25,000,000 FEDERAL NATIONAL MORTGAGE ASSOCI 3136FR3N 1.350 9/20/16 1.369 20,000,000 FEDERAL HOME LOAN MTG CORP 3134G3BT 1.625 11/23/16 1.658 20,000,000 FED HOME LOAN MORTGAGE CORP BDS 3134G3CB 1.625 12/05/16 1.198 10,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419 5,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419 115,000,000 .298			
25,000,000 FEDERAL NATIONAL MORTGAGE ASSOCI 3136FR3N 1.350 9/20/16 1.363 20,000,000 FEDERAL HOME LOAN MTG CORP 3134G3BT 1.625 11/23/16 1.658 20,000,000 FED HOME LOAN MORTGAGE CORP BDS 3134G3CB 1.625 12/05/16 1.196 10,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419 5,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419 115,000,000		10,332,447.30	10,359,400.00
20,000,000 FEDERAL HOME LOAN MTG CORP 3134G3BT 1.625 11/23/16 1.658 20,000,000 FED HOME LOAN MORTGAGE CORP BDS 3134G3CB 1.625 12/05/16 1.196 10,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419 5,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419 115,000,000		25,728,153.88	
20,000,000 FED HOME LOAN MORTGAGE CORP BDS 3134G3CB 1.625 12/05/16 1.196 10,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419 5,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419		25,000,000.00	
10,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419 5,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419 115,000,000 .296 .296		19,991,442.59	20,075,400.00
5,000,000 FED NATL MORTGAGE ASSN DEBS 3136FTUZ 1.400 12/30/16 1.419 115,000,000 .296 ===> 0007 ITEMS IN SUBTOTAL FOR ===> FINAL-MATURITY ===> 2016 <===		20,037,763.12	20,086,600.00
115,000,000 .296 ===> 0007 ITEMS IN SUBTOTAL FOR ===> FINAL-MATURITY ===> 2016 <===			10,099,600.00
===> 0007 ITEMS IN SUBTOTAL FOR ===> FINAL-MATURITY ===> 2016 <===		5,000,000.00	-,,
20,000,000 FED NATH MODECAGE AGGN DEDG			116,991,050.00
20,000,000 FED NATI MORTGAGE ASSN DERS 3136ETYG 1 000 1 000 1			
20,000,000 FED NATI MORTGAGE ASSN DEBS 3136ETVC 1 000 1 (00 15			
20,000,000 FED NATI MORTGAGE ASSN DERS 3136ETTYC 1 000 1 (00 15			
20,000,000 FED NATE MORTGAGE ASSN DEBS 3136FTYG 1.000 1/30/17 1.026	99.946249550	19,989,249.91	20,078,600.00
20,000,000			20,078,600.00

===> 0001 ITEMS IN SUBTOTAL FOR ===> FINAL-MATURITY.. ===> 2017 <===

MODEL: INVENTORY

STATE OF NEW MEXICO

USER: WRIGHT

TREASURER'S OFFICE

RUN: 9/27/12 @ 09:32:32

BASIS: SETTLEMENT (SIC FROM QMARKET-LIBRARY)

AS-OF: 6/30/12

AMRTZD: BOOK VALUES AMORTIZED THROUGH 6/30/12

DESCRIPTION CUSIP# RATE MATURITY YIELD UNIT-BOOK CURRENT BK LOC-MKT-VALUE ---------637, 423, 166 .054

===> 0046 ITEMS IN SUBTOTAL FOR ===> FUND-NAME..... ===> BOND PROCEEDS INV POOL2 TAXABL <

642,336,806.75 645,394,113.26

Portfolio Summary - Severance Tax Bonding Fund

Summary

- The Severance Tax Bonding Fund closed the month of August at \$90 Million.
- The Severance Tax Bonding Fund earned \$13,972 during FY2013.

Portfolio Mix

- Severance Tax Bonding Fund Proceeds are invested in the LGIP and the overnight repurchase agreement pool.
- Severance Taxes are remitted to the Treasury on a monthly basis and are range between \$30-35MM per month.
- Severance Tax Bonding Fund holdings are pledged and used to pay debt service on Severance Tax and Supplemental Severance Tax Bonds.
- Once debt service needs are met, the balance in the Severance Tax Bonding Fund is transferred to the Severance Tax Permanent Fund.
- STBF balances will be decreased at the end of December to meet Debt Service Costs and also transferred to the Severance Tax Permanent Fund managed by the State Investment Council.

Investment Strategy

 Due to its short-term nature, investments of three to six month maturities are viable investments for the STBF pool.

STATE OF NEW MEXICO

TXN BASIS: TRADE

MKT-SOURCE: IDC-PREFERED+

AMTZ ADDED: NO

STB FUND (4001)
Portfolio Classification Summary
Positions Held as of 8/31/12

ASSET CLASSIFICATION	ITEMS	YIELD	AVG-TERM	PRINCIPAL	COST-BASIS	MARKET-VALUE	GAIN/LOSS	%MARKET
REPURCHASE AGREEMENTS (O/N) UNITS - INVESTMENT POOL 1	1	. 2433	.01100	73,990,381 16,374,981	73,990,381 16,374,981	73,990,381 16,374,981		81.879 18.121
	2	.1992	.01100	90,365,362	90,365,362	90,365,362		100.000

MODEL: INVENTORY STATE OF NEW MEXICO

USER: WRIGHT TREASURER'S OFFICE

RUN: 9/27/12 @ 09:32:32

BASIS: SI AS-OF: 6	ETTLEMENT (SIC FROM QMARKET-LIBRA /30/12	ARY)						
AMRTZD: BO	OOK VALUES AMORTIZED THROUGH 6/30							PAGE: 18
POSITION-S:	IZ DESCRIPTION	CUSIP#	RATE	Μαπιτρτπν	VIEID	UNIT-BOOK		LOC-MKT-VALUE
16,352,89	98 UNITS - INVESTMENT POOL 1	UNITS001						16,352,898.00
16,352,89					2.104		16,352,898.46	16,352,898.00
	ITEMS IN SUBTOTAL FOR ===> FINAL-	MATURITY ==	==> NO-M	ÆANINGFUL	~DATE <==	==		
104,280,16	51 OVERNIGHT REPO	0702RP	.350	7/02/12	.355	99.99999578	104,280,160.56	104,280,160.56
104,280,16	51				.330		104,280,160.56	104,280,160.56
===> 0001]	ITEMS IN SUBTOTAL FOR ===> FINAL-	MATURITY ==	==> 2012	! <=≈=				
120,633,05	 59				.285		100 602 050 00	
					.200		120,633,059.02	120,633,058.56

===> 0002 ITEMS IN SUBTOTAL FOR ===> FUND-NAME..... ===> STB FUND <===

Broker-Dealer Activities

The attached summaries detail activities by STO with our Broker-Dealer counterparties. Activities by dealer and by security type are summarized.

STATE OF NEW MEXICO

Summary of Fixed-Income Purchases and Sales TRADES During The Period 8/01/12 Through 8/31/12

	CUSIP#	ASSET-TYPE	INVST#	ISSUE-NAME	RATE	MATURITY	AIETD	BRKR/DLR/AGENT	FUND	PAR-VALUE	COST/PROCEEDS	GAIN/LOSS	NOCT-CALL
					PU	RCHASE TI	RANSAC	TIONS					
		COMMERCIAL PAPE		BNP PARIBAS FINANCE INC		8/17/12		BNP PARIBAS	4101	34,000,000.00	33,997,487.78		
		COMMERCIAL PAPE	A Property of the last of the	BNP PARIBAS FINANCE INC	.190	8/31/12	.1900	BNP PARIBAS			31,997,635.56	AUD GLEEPE WARE	DAY DE SAVE
		CERTIFICATES OF		UNION SAVINGS BANK	.600	8/27/14		SYSTEM - UNIDEN	1000	2,000,000.00		THE PERSON NAMED IN	2500000
8/31/12	01010047	CERTIFICATES OF			.550	8/28/14	.5500	SYSTEM - UNIDEN	1000	2,000,000.00		机基础内存置的 设置。	CANDON STEIN
		US TREASURY NOT		UNITED STATES TREASURY	.125	12/31/13		The second second second second	of months by the St.		19,971,093.75	SECULE SHAPE OF	经营业 工程
		AGENCY US NOTES		FEDERAL HOME LOAN MORTG	1.000	7/28/17	.8796	the state of the s			15,087,750.00	AND THE PARTY OF T	MANUFACTURE OF THE PARTY OF THE
8/07/12	3137EADJ	AGENCY US NOTES		FEDERAL HOME LOAN MORTG					1001	3,000,000.00	3,015,204.00	THE REAL PROPERTY.	
		AGENCY US NOTES		FEDERAL HOME LOAN MORTG	1.000	7/28/17	.9746	The second secon	1001	7,500,000.00	7,509,165.00		SERVENISAN
		AGENCY US NOTES	17299	FEDERAL NATIONAL MORTGA	.500	9/28/15		The state of the s		14,250,000.00		DUNE REPORT OF THE PARTY OF THE	MANAGEMENT OF STREET
		MUNI US 30/360	17183	NEW MEXICO ST SEVERANCE	5.000	7/01/15				1,500,000.00		MERCHASIONES	BEARRESSION
		MUNI US 30/360	17344	ALBUQUERQUE N MEX MUN S	3.000	8/01/14		STO INTERFUND T		5,570,000.00	5,841,871.70	and the property of	MALIE TO
		MUNI US 30/360	17345	NEW MEXICO ST SEVERANCE	4.000	7/01/14		STO INTERFUND T		4,780,000.00			NAME OF THE PARTY OF
		MUNI US 30/360	17343	NEW MEXICO ST SEVERANCE	4.000	7/01/14		STO INTERFUND T		6,485,000.00	6,912,880.30	AREI MICHELLE	TOTAL
8/27/12	54423EBV	MUNI US 30/360	17340	LOS ALAMOS CNTY N MEX I	5.000	7/01/13		STO INTERFUND T		2,000,000.00		White process	Data Structure
14 PUR	CHASES DUI	RING PERIOD TOTAL	ь						=	150,085,000.00	151,453,965.24		ETHING VIEW
			L			SALE TRAI	VSACTIO	ONS	3	150,085,000.00			KITAN-II NGUY
8/06/12	647310N3	MUNI US 30/360	15703	NEW MEXICO ST SEVERANCE	4.000	SALE TRAI 7/01/13			1001		151,453,965.24	3 715 28	
8/06/12 8 /14/12	647310N3 647310P4	MUNI US 30/360 MUNI US 30/360	15703 15 70 5	NEW MEXICO ST SEVERANCE NEW MEXICO ST SEVERANCE		7/01/13	.3047	MORGAN KEEGAN		3,225,000.00	3,331,360.50	3,715.28	
8/06/12 8 /14/12 8/20/12	647310N3 647310P4 013595RD	MUNI US 30/360 MUNI US 30/360 MUNI US 30/360	15703 15705 16882	NEW MEXICO ST SEVERANCE NEW MEXICO ST SEVERANCE ALBUQUERQUE, NM MSD 12	4.000 4.000 2.000	7/01/13 7/01/14 8/01/13	.3047	MORGAN KEEGAN SOUTHWEST	1001	3,225,000.00 3,325,000.00	3,331,360.50 3,548,007.75	19,304.38	
8/06/12 8/14/12 8/20/12 8/20/12	647310N3 647310P4 013595RD 798359JQ	MUNI US 30/360 MUNI US 30/360 MUNI US 30/360 MUNI US 30/360	15703 15705 16882 17101	NEW MEXICO ST SEVERANCE NEW MEXICO ST SEVERANCE ALBUQUERQUE, NM MSD 12 SAN JUAN CNTY N MEX CEN	4.000 4.000 2.000	7/01/13 7/01/14 8/01/13	.3047	MORGAN KEEGAN SOUTHWEST PIPER JAFFREY	1001 1001 1001	3,225,000.00 3,325,000.00 4,430,000.00	3,331,360.50 3,548,007.75 4,500,968.60	19,304.38 853.55	
8/06/12 8/14/12 8/20/12 8/20/12 8/21/12	647310N3 647310P4 013595RD 798359JQ 311441KH	MUNI US 30/360 MUNI US 30/360 MUNI US 30/360 MUNI US 30/360 MUNI US 30/360	15703 15705 16882 17101 16438	NEW MEXICO ST SEVERANCE NEW MEXICO ST SEVERANCE ALBUQUERQUE, NM MSD 12 SAN JUAN CNTY N MEX CEN FARMINGTON MSD #5 NM	4.000 4.000 2.000	7/01/13 7/01/14 8/01/13 8/01/14	.3047	MORGAN KEEGAN SOUTHWEST PIPER JAFFREY STIFFEL NICOLAU	1001 1001 1001	3,225,000.00 3,325,000.00 4,430,000.00 2,195,000.00	3,331,360.50 3,548,007.75 4,500,968.60 2,298,165.00	19,304.38 853.55 -2,573.58	
8/06/12 8/14/12 8/20/12 8/20/12 8/21/12 8/21/12	647310N3 647310P4 013595RD 798359JQ 311441KH 647310P5	MUNI US 30/360 MUNI US 30/360 MUNI US 30/360 MUNI US 30/360 MUNI US 30/360 MUNI US 30/360	15703 15705 16882 17101 16438 17183	NEW MEXICO ST SEVERANCE NEW MEXICO ST SEVERANCE ALBUQUERQUE, NM MSD 12 SAN JUAN CNTY N MEX CEN FARNINGTON MSD #5 NM NEW MEXICO ST SEVERANCE	4.000 4.000 2.000 3.000 3.000	7/01/13 7/01/14 8/01/13 8/01/14 9/01/14	.3047	MORGAN KEEGAN SOUTHWEST PIPER JAFFREY STIFFEL NICOLAU PIPER JAFFREY	1001 1001 1001 1001 1001	3,225,000.00 3,325,000.00 4,430,000.00 2,195,000.00 1,000,000.00	3,331,360.50 3,548,007.75 4,500,968.60 2,298,165.00 1,050,000.00	19,304.38 853.55 -2,573.58 800.28	
8/06/12 8/14/12 8/20/12 8/20/12 8/21/12 8/21/12 8/21/12	647310N3 647310P4 013595RD 798359JQ 311441KH 647310P5 798359JR	MUNI US 30/360 MUNI US 30/360 MUNI US 30/360 MUNI US 30/360 MUNI US 30/360 MUNI US 30/360 MUNI US 30/360	15703 15705 16882 17101 16438 17183 17102	NEW MEXICO ST SEVERANCE NEW MEXICO ST SEVERANCE ALBUQUERQUE, NM MSD 12 SAN JUAN CNTY N MEX CEN FRAMINGTON MSD #5 NM NEW MEXICO ST SEVERANCE SAN JUAN CNTY N MEX CEN	4.000 4.000 2.000 3.000 3.000 5.000	7/01/13 7/01/14 8/01/13 8/01/14 9/01/14	.3047	MORGAN KEEGAN SOUTHWEST PIPER JAFFREY STIFFEL NICOLAU PIPER JAFFREY PIPER JAFFREY	1001 1001 1001 1001 1001	3,225,000.00 3,325,000.00 4,430,000.00 2,195,000.00 1,000,000.00 1,500,000.00	3,331,360.50 3,548,007.75 4,500,968.60 2,298,165.00 1,050,000.00 1,688,400.00	19,304.38 853.55 -2,573.58 800.28 -4,096.05	
8/06/12 8/14/12 8/20/12 8/20/12 8/21/12 8/21/12 8/21/12 8/23/12	647310N3 647310P4 013595RD 798359JQ 311441KH 647310P5 798359JR 013595RE	MUNI US 30/360	15703 15705 16882 17101 16438 17183 17102 16880	NEW MEXICO ST SEVERANCE NEW MEXICO ST SEVERANCE ALBUQUERQUE, NM MSD 12 SAN JUAN CNTY N MEX CEN FARMINGTON MSD #5 NM NEW MEXICO ST SEVERANCE SAN JUAN CNTY N MEX CEN ALBUQUERQUE, NM MSD 12	4.000 4.000 2.000 3.000 3.000 5.000	7/01/13 7/01/14 8/01/13 8/01/14 9/01/14 7/01/15	.3047	MORGAN KEEGAN SOUTHWEST PIPER JAFFREY STIFFEL NICOLAU PIPER JAFFREY PIPER JAFFREY	1001 1001 1001 1001 1001 1001	3,225,000.00 3,325,000.00 4,430,000.00 2,195,000.00 1,000,000.00 1,500,000.00 2,350,000.00	3,331,360.50 3,548,007.75 4,500,968.60 2,298,165.00 1,050,000.00 1,688,400.00 2,513,795.00	19,304.38 853.55 -2,573.58 800.28 -4,096.05 -232.70	
8/06/12 8/14/12 8/20/12 8/20/12 8/21/12 8/21/12 8/21/12 8/23/12 8/27/12	647310N3 647310P4 013595RD 798359JQ 311441KH 647310P5 798359JR 013595RE 647310N4	MUNI US 30/360	15703 15705 16882 17101 16438 17183 17102 16880 15704	NEW MEXICO ST SEVERANCE NEW MEXICO ST SEVERANCE ALBUQUERQUE, NM MSD 12 SAN JUAN CNTY N MEX CEN FARMINGTON MSD #5 NM NEW MEXICO ST SEVERANCE SAN JUAN CNTY N MEX CEN ALBUQUERQUE, NM MSD 12 NEW MEXICO ST SEVERANCE	4.000 4.000 2.000 3.000 3.000 5.000	7/01/13 7/01/14 8/01/13 8/01/14 9/01/14 7/01/15 8/01/15 8/01/14	.3047	MORGAN KEEGAN SOUTHWEST PIPER JAFFREY STIFFEL NICOLAU PIPER JAFFREY PIPER JAFFREY PIPER JAFFREY	1001 1001 1001 1001 1001 1001 1001	3,225,000.00 3,325,000.00 4,430,000.00 2,195,000.00 1,000,000.00 1,500,000.00 2,350,000.00 5,570,000.00	3,331,360.50 3,548,007.75 4,500,968.60 2,298,165.00 1,050,000.00 1,688,400.00 2,513,795.00 5,841,871.70	19,304.38 853.55 -2,573.58 800.28 -4,096.05 -232.70 2,174.17	
8/06/12 8/14/12 8/20/12 8/20/12 8/21/12 8/21/12 8/21/12 8/23/12 8/27/12 8/27/12	647310N3 647310P4 013595RD 798359JR 311441KH 647310P5 798359JR 013595RE 647310N4 647310P4	MUNI US 30/360	15703 15705 16882 17101 16438 17183 17102 16880 15704 15705	NEW MEXICO ST SEVERANCE NEW MEXICO ST SEVERANCE ALBUQUERQUE, NM MSD 12 SAN JUAN CHTY N MEX CEN FARMINGTON MSD #5 NM NEW MEXICO ST SEVERANCE SAN JUAN CHTY N MEX CEN ALBUQUERQUE, NM MSD 12 NEW MEXICO ST SEVERANCE NEW MEXICO ST SEVERANCE	4.000 4.000 2.000 3.000 3.000 5.000 3.000 4.000	7/01/13 7/01/14 8/01/13 8/01/14 9/01/14 7/01/15 8/01/15 8/01/14	.3047	MORGAN KEEGAN SOUTHWEST PIPER JAFFREY STIFFEL NICOLAU PIPER JAFFREY PIPER JAFFREY PIPER JAFFREY STO INTERFUND T	1001 1001 1001 1001 1001 1001 1001 100	3,225,000.00 3,325,000.00 4,430,000.00 2,195,000.00 1,000,000.00 2,350,000.00 5,570,000.00 4,780,000.00	3,331,360.50 3,548,007.75 4,500,968.60 2,298,165.00 1,050,000.00 1,688,400.00 2,513,795.00 5,841,871.70 5,095,384.40	19,304.38 853.55 -2,573.58 800.28 -4,096.05 -232.70 2,174.17 27,295.18	
8/06/12 8/14/12 8/20/12 8/20/12 8/21/12 8/21/12 8/21/12 8/23/12 8/27/12 8/27/12 8/20/12	647310N3 647310P4 013595RD 798359JQ 311441KH 647310P5 798359JR 013595RE 647310N4 647310P4 647310Q3	MUNI US 30/360	15703 15705 16882 17101 16438 17183 17102 16880 15704 15705 16879	NEW MEXICO ST SEVERANCE NEW MEXICO ST SEVERANCE ALBUQUERQUE, NM MSD 12 SAN JUAN CNTY N MEX CEN FARMINGTON MSD #5 NM NEW MEXICO ST SEVERANCE SAN JUAN CNTY N MEX CEN ALBUQUERQUE, NM MSD 12 NEW MEXICO ST SEVERANCE NEW MEXICO ST SEVERANCE NEW MEXICO ST SEVERANCE NEW MEXICO ST SEVERANCE NM ST SEVERANCE TAX BON	4.000 4.000 2.000 3.000 3.000 5.000 3.000 4.000	7/01/13 7/01/14 8/01/13 8/01/14 9/01/14 7/01/15 8/01/15 8/01/14 7/01/14	.4504	MORGAN KEEGAN SOUTHWEST PIPER JAFFREY STIFFEL NICOLAU PIPER JAFFREY PIPER JAFFREY PIPER JAFFREY STO INTERFUND T STO INTERFUND T	1001 1001 1001 1001 1001 1001 1001 100	3,225,000.00 3,325,000.00 4,430,000.00 2,195,000.00 1,000,000.00 2,350,000.00 2,350,000.00 4,780,000.00 6,485,000.00	3,331,360.50 3,548,007.75 4,500,968.60 2,298,165.00 1,050,000.00 1,688,400.00 2,513,795.00 5,841,871.70 5,095,384.40 6,912,880.30	19,304.38 853.55 -2,573.58 800.28 -4,096.05 -232.70 2,174.17 27,295.18 37,031.23	
3/06/12 3/14/12 3/20/12 3/20/12 3/21/12 3/21/12 3/21/12 3/23/12 3/27/12 3/27/12	647310N3 647310P4 013595RD 798359JQ 311441KH 647310P5 798359JR 013595RE 647310N4 647310P4 647310Q3	MUNI US 30/360	15703 15705 16882 17101 16438 17183 17102 16880 15704 15705 16879	NEW MEXICO ST SEVERANCE NEW MEXICO ST SEVERANCE ALBUQUERQUE, NM MSD 12 SAN JUAN CNTY N MEX CEN FARMINGTON MSD #5 NM NEW MEXICO ST SEVERANCE SAN JUAN CNTY N MEX CEN ALBUQUERQUE, NM MSD 12 NEW MEXICO ST SEVERANCE NEW MEXICO ST SEVERANCE	4.000 4.000 2.000 3.000 5.000 3.000 4.000 4.000 5.000	7/01/13 7/01/14 8/01/13 8/01/14 9/01/14 7/01/15 8/01/15 8/01/14 7/01/14 7/01/14	.4504	MORGAN KEEGAN SOUTHWEST PIPER JAFFREY STIFFEL NICOLAU PIPER JAFFREY PIPER JAFFREY PIPER JAFFREY STO INTERFUND T STO INTERFUND T	1001 1001 1001 1001 1001 1001 1001 100	3,225,000.00 3,325,000.00 4,430,000.00 2,195,000.00 1,000,000.00 2,350,000.00 5,570,000.00 4,780,000.00	3,331,360.50 3,548,007.75 4,500,968.60 2,298,165.00 1,050,000.00 1,688,400.00 2,513,795.00 5,841,871.70 5,095,384.40 6,912,880.30 2,251,200.00	19,304.38 853.55 -2,573.58 800.28 -4,096.05 -232.70 2,174.17 27,295.18 37,031.23 620.66	
8/06/12 8/14/12 8/20/12 8/20/12 8/21/12 8/21/12 8/21/12 8/23/12 8/23/12 8/27/12 8/27/12 8/27/12	647310N3 647310P4 013595RD 798359JQ 311441KH 647310P5 798359JR 013595RE 647310N4 647310P4 647310Q3 54423EBV	MUNI US 30/360	15703 15705 16882 17101 16438 17183 17102 16880 15704 15705 16879 16700	NEW MEXICO ST SEVERANCE NEW MEXICO ST SEVERANCE ALBUQUERQUE, NM MSD 12 SAN JUAN CNTY N MEX CEN FARMINGTON MSD #5 NM NEW MEXICO ST SEVERANCE SAN JUAN CNTY N MEX CEN ALBUQUERQUE, NM MSD 12 NEW MEXICO ST SEVERANCE NEW MEXICO ST SEVERANCE NEW MEXICO ST SEVERANCE NEW MEXICO ST SEVERANCE NM ST SEVERANCE TAX BON LOS ALAMOS NM UTILITY	4.000 4.000 2.000 3.000 5.000 3.000 4.000 4.000 5.000	7/01/13 7/01/14 8/01/13 8/01/14 9/01/14 7/01/15 8/01/15 8/01/14 7/01/14 7/01/14 7/01/15	.4504	MORGAN KEEGAN SOUTHMEST PIPER JAFFREY STIFFEL NICOLAU PIPER JAFFREY PIPER JAFFREY PIPER JAFFREY STO INTERFUND T STO INTERFUND T PIPER JAFFREY	1001 1001 1001 1001 1001 1001 1001 100	3,225,000.00 3,325,000.00 4,430,000.00 2,195,000.00 1,500,000.00 2,350,000.00 4,780,000.00 4,780,000.00 2,000,000.00 2,000,000.00	3,331,360.50 3,548,007.75 4,500,968.60 2,298,165.00 1,050,000.00 1,688,400.00 2,513,795.00 5,841,871.70 5,095,384.40 6,912,880.30 2,251,200.00 2,078,080.00	19,304.38 853.55 -2,573.58 800.28 -4,096.05 -232.70 2,174.17 27,295.18 37,031.23 620.66 1,595.97	
8/06/12 8/14/12 8/20/12 8/20/12 8/21/12 8/21/12 8/21/12 8/23/12 8/27/12 8/27/12 8/27/12 8/27/12	647310N3 647310P4 013595RD 798359JQ 311441KH 647310P5 798359JR 013595RE 647310N4 647310P4 647310Q3 54423EBV	MUNI US 30/360 MUNICIPAL BOND MUNICIPAL BOND PERIOD TOTAL	15703 15705 16882 17101 16438 17183 17102 16880 15704 15705 16879 16700	NEW MEXICO ST SEVERANCE NEW MEXICO ST SEVERANCE ALBUQUERQUE, NM MSD 12 SAN JUAN CNTY N MEX CEN FARMINGTON MSD #5 NM NEW MEXICO ST SEVERANCE SAN JUAN CNTY N MEX CEN ALBUQUERQUE, NM MSD 12 NEW MEXICO ST SEVERANCE NEW MEXICO ST SEVERANCE NEW MEXICO ST SEVERANCE NEW MEXICO ST SEVERANCE NM ST SEVERANCE TAX BON LOS ALAMOS NM UTILITY	4.000 4.000 2.000 3.000 5.000 3.000 4.000 4.000 5.000	7/01/13 7/01/14 8/01/13 8/01/14 9/01/14 7/01/15 8/01/15 8/01/14 7/01/14 7/01/14 7/01/15	.4504	MORGAN KEEGAN SOUTHMEST PIPER JAFFREY STIFFEL NICOLAU PIPER JAFFREY PIPER JAFFREY PIPER JAFFREY STO INTERFUND T STO INTERFUND T PIPER JAFFREY	1001 1001 1001 1001 1001 1001 1001 100	3,225,000.00 3,325,000.00 4,430,000.00 2,195,000.00 1,500,000.00 2,350,000.00 4,780,000.00 4,780,000.00 2,000,000.00 2,000,000.00	3,331,360.50 3,548,007.75 4,500,968.60 2,298,165.00 1,050,000.00 1,688,400.00 2,513,795.00 5,841,871.70 5,095,384.40 6,912,880.30 2,251,200.00	19,304.38 853.55 -2,573.58 800.28 -4,096.05 -232.70 2,174.17 27,295.18 37,031.23 620.66	

*** END-OF-REPORT ***

New Mexico State Treasurer's Executive Summary of Investment Activity Summary of Broker Participation Purchases and Sales By Broker, Market & Security Type All Funds

Volume at Par

(\$ in thousands)

2012-2013

er/Dealer:	Jul-12	Aug-12	Sep-12	Oct-12	Nov-12	Dec-12	Jan-13	Feb-13	Man 12	A 40				YTD
Arbor Research and Trading	STOREST STATES	TO THE PARTY OF	WEST BUILDING	N. COLOR	A 9 18 18 18 18 18 18 18 18 18 18 18 18 18	Secretary and	CONTRACTOR OF THE PARTY OF THE	rep-13	Mar-13	Apr-13	May-13	Jun-13	YTD Total	Percent
Bank of America/MLPFS	25,000									Television .	Service Service		自中心国际产业 国际	0.0
Bank of Oklahoma (Bk ABQ)		No. of the last of	760	Service Test Park	Control of the Control	10 14 14 14 14 14 14 14 14 14 14 14 14 14		A A STATE OF THE PARTY OF THE P	OTHER DESIGNATION OF	11			25,000	3.5
Barciays	41,790	7,500	30,000		Con Sealing Street, Sealing	U.S. C.			SOLD WAY		Skilling Law		760	0.1
BB&T/Scott & Stringfellow	Bernett February				ASSESSMENT STORY		designation and the		THE RESERVE OF THE PERSON NAMED IN COLUMN	•	-0.0	•	79,290	11.2
BNP Paribas	101,100	66,000		The state of the s	The state of the s	THE REAL PROPERTY.				1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		Market News		0.0
Cantor Fitzgerald					100000000000000000000000000000000000000		-	Transmitted and a second			•		167,100	23.
Citigroup	25,000	THE REAL PROPERTY.	2,970	ISSUED IN COLUMN	THE PERSON NAMED IN		TO COLUMN	A CARS	•		2) 30 30 10 50	RESERVED TO		0.0
Credit Suisse Securities	Carried Colors	20,000			And the same of th	-		C 10 10 1		-		-	27,970	3.1
Deutsche Bank	90,000	20,000		The state of the s	AN SEE SEE		是	元	ALC: OF		A CALL STR. AND	DATE NOT THE REAL PROPERTY.	20,000	2.8
FTN Financial	465 1000			NAME OF TAXABLE PARTY.	-				-	•		A PROPERTY OF THE PARTY OF THE	90,000	12.7
George K. Baum & Company	8,400		1,760		はを経りできませ	(4) 中			建新生 小鹿	SEE SEE			1,760	0.2
Goldman Sachs	0,400	-	1,550	No. of Concession, Name of Street, or other Designation, Name of Street, Name	-	-	The second secon			The state of the s	NAMES OF TAXABLE PARTY.	AND DESCRIPTION OF THE PARTY OF	9,950	
Great Pacific Securities		THE RESERVE OF THE PERSON NAMED IN		10.00			新版 [1] Self 花	ALL PROPERTY OF THE PARTY OF TH	THE REAL PROPERTY.	Section 1		COLUMN STREET	and the first of the party of t	1.4
HSBC		amount your armount of				-		-	evaluation and and a		SUBSTITUTE OF STREET	DERESTA DE PONT	A STATE OF THE	0.0
Jefferies	60,000	基则是是	MENT STREET			-		And Bridge	The second		SERVICE SERVICE			0.0
Lawson Financial	20,000		1,690	and the same of the same			-					ELSTINE SEX	60,000	8.
			河区	A STATE OF THE						S formal and	COLUMN TO SERVICE AND ADDRESS OF THE PARTY O	PART OF THE PARTY	21,690	3.
Mitsubishi UFJ (Repo)		_				-	and and the second second	No. of Control of Control	NAME OF STREET		The state of the s	ELECTIVE COLUMN		0.1
Morgan Keegan		3,225						1.211.22		WASHINGTON TO THE REAL PROPERTY.		NAME AND ADDRESS OF THE OWNER, WHEN		0.0
Morgan Stanley	10,000	14,250		-	SERVICIO PER COLOR		STORY OF THE PARTY	A CONTRACTOR	A STATE OF THE PARTY OF THE PAR	NAME OF THE PARTY OF		SECTION AND PROPERTY.	3,225	0.
Muriel Slebert & Co.			ALER AND		SENCE WILL	The survey of		INTERNATION BURNS	STREET, STREET			and the same	24,250	3.4
Nomura Securities	10,500	18,000	25,250	A STATE OF THE PARTY OF THE PAR	NAME AND ADDRESS OF THE OWNER, WHEN							国 000000000000000000000000000000000000	正 战争的原	0.0
Northern Trust			5000		alian income	A COLUMN TO SERVICE	TO A SHIP WHILE WATER					-	53,750	7.6
Piper Jaffrey		11,280	350	THE RESERVE OF THE PARTY OF THE	NA STREET, STATE OF STATE OF STATE OF STREET, STATE OF S		NAME OF TAXABLE PARTY.	10000		The second		2000年10日1日	THE PROPERTY OF	0.0
RW Pressprich		ADDESAULTS AT	11 25 25 24	(1) (1) (1) (1) (1) (1) (1) (1)	And in the second	HERE WAS AND ADDRESS OF THE PARTY OF THE PAR	of the second	-	-	-			11,630	1.6
aymond James & Associates	THE RESERVE OF THE PARTY OF THE	ADMICS AND INVESTIGATION	875	THE RESERVE THE PERSON NAMED IN	EVELOPH ZE		经国际 地名			12 15 15 15		Indian Volume	TO SEE SECTION	0.0
Robert W. Baird & Co.	5,000		190	and the second second second					-		•	-	875	0.1
South Street (Repo Only)	0,000		The state of the s			FIRST LAB		公共 第一国版	建筑 2000年代 1000	OF SERVICE	SERVER AND	ALLEGAN STATE	5,190	0.7
Southwest Securities				THE PERSON NAMED IN COLUMN	-					The same of the sa	EAST-SECULE AND PARTY AND	ELECTION OF THE PROPERTY OF TH	3,150	
Stifel Financial		4,825	W. Company		The same of		MADE NO PERSONAL PROPERTY OF THE PERSONAL PROPERTY OF THE PERSON PRO				alle was the same		and the second s	0.0
UBS'Financial Services	100	2,195	375	right at the second	AND DESCRIPTION			-	CHARLOGE SPONGE EL	-	STATE OF STREET STATE OF STREET	TE SET SET	4,825	0.7
	40,000	STATE OF STA	SE SOUTH							The second second	Managarana	the same of the sa	2,670	0.4
Vining Sparks			-			-		OR OTHER PERSONS AND ADDRESS OF THE PERSONS AND ADDRESS AND ADDRESS OF THE PERSONS AND ADDRESS AND	NAME OF TAXABLE PARTY.	The state of the s	THE REAL PROPERTY.		40,000	5.6
Wedbush Securities	6,470				STATE OF STA				OTTEN SELECTION		Account to the last	N. Co. Name and Post Office an		0.0
Williams Capital Group						The second secon	NAME OF TAXABLE PARTY.		STATE OF STATE	THE RESERVE OF THE PERSON NAMED IN			6,470	0.9
Direct Purchase	12,100	4,000	*		THE REAL PROPERTY.	NEW YORK	REPUBLICATION OF		PRINCIPLE VICE	1900 March Brown	Charles and Charles and Charles	•		0.0
Interfund		37,670		-	- AND THE PERSON NAMED IN COLUMN	CAMPINE DE LA COMPANION DE LA		AND DESCRIPTION OF THE PERSON NAMED IN				SALES SALES	16,100	2.3
Total	455,460	188,945	65,770	POWER PROPERTY.		DE NOTE DE	CE DOLLER TO SERVICE		· ·				37,670	5.3
			30,110	TOTAL STREET	Tay and the same	WAR STREET, SALE BARE		日本の 日本の	STATE OF SALE				710,175	100.0
t type:														
Column1	Column2	Column3	Column4	Column5	0.1									
Primary Market	6,470	66,000	Coluliar	Columns	Column6	Column7	Column8	Column9	Column10	Column11	Column12	Column13	Column14 C	chumn15
Secondary Market	448,990	122,945	65,770	STREET, STREET	San Nava			ASSESSED NO.	53 5/3 W (53		CONTRACTOR OF THE SECOND		72,470	10.2
Total						-						BURNING SHOWS	637,705	89.8
iotai	455,460	188,945	65,770	•	•		-							
the terms									_	-	-	•	710,175	100.0
ity type:														
Column1	Column2	Column3	Column4	Column5	Column6	Column7	Column8	Column9	Column10	0-144				
CDs	12,100	4,000	0.215	AC STATE AND		EXERTS 19	ALCOHOLD STATE	CONTINUE OF THE PARTY OF THE PA	Column to	Column11	Column12	Column13	Column14 C	olumn15
Corporate Bonds	2			-	-			Control of the Contro	STATE OF THE PARTY			The state of the	16,100	2.3
TLGP			SWEETS IN	C. S. C. S. S. S.		10 500 0001-0000	HOUSE RELIGIONS		THE RESERVE OF THE PARTY OF		-			0.0
Agencies	236,790	39,750	resolvation and a property of			ACCOUNTS OF THE PARTY OF					THE CALL	100	一种的图像	0.0
Commercial Paper	140,000	66,000		late of the		The state of the s	WEIGHT WORKS	COLUMN TO LA COLUMN TO THE COL	•	-		-	276,540	38.9
MBS	-			RESIDENCE INC.	AND DESCRIPTION OF THE PARTY OF	DE SERVE BA	Band of				815 C		206,000	29.0
Treasuries	51,600	20.000	55.520		FOR STREET	-	The same of the sa				· Committee of the comm	SALES CALLEGE MANAGEMENTS		0.0
Municipal/Sponge	14,970	59,195	10,250	以 市公司 以	1000			1 - 1 - 1 - 1			A LONG		127,120	17.9
		39,193	TO THE WHILE THE PARTY OF THE P			Name of the last o			-	-			84,415	11.9
SECTION FOR SECURITIES AND A PERSON OF THE P		THE RESERVE OF THE PERSON NAMED IN			THE STREET STREET			STREET, SQUARE STREET, SQUARE,	NO CONTRACTOR OF THE PARTY OF T	Contract of the Contract of th			6:17:0	11.9
ABS Money Markets	STREET, STREET	TO MANUAL PLANTS OF THE PARTY O	STATE OF STA	Service Services		ALC: NO.				CHARLES AND	ELECTION AND ASSET	Harris State William	CONTRACTOR OF THE PARTY OF THE	THE RESERVE AT A
Money Markets	455,460	188.945	65,770					ACISCA: SEE	9*9 7 [28*290	Veneral Park	e sewerse	FILE STATE		0.09



James B. Lewis State Treasurer

STATE OF NEW MEXICO OFFICE OF THE TREASURER

Mark F. Valdes
Deputy State Treasurer

P. O. Box 5135 2055 South Pacheco, Suite 100 Santa Fe, New Mexico 87505 Phone: (505) 955-1120 FAX (505) 955-1195

Date:

September 25, 2012

To:

James B. Lewis, State Treasurer

For:

Governor Martinez and Members of the State Board of Finance

From:

Samuel K. Collins, Jr., State Cash Manager

Subject:

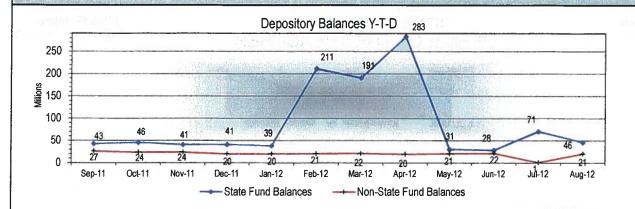
State Fund Deposit Activity for the months ending August 31, 2012

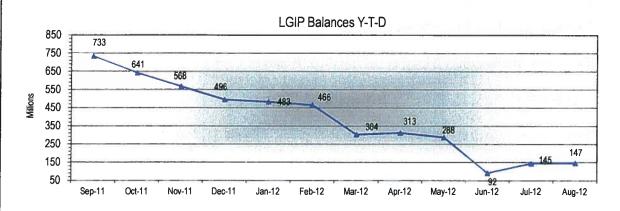
Pursuant to section 8-6-3.1 NMSA 1978, the State Cash Manager shall submit to the State Board of Finance a report showing state fund balances in each Financial Institution. Attached for your review is a summary of State fund balances in each institution through the August 31, 2012.

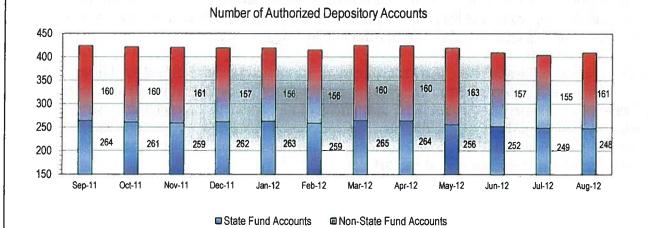
Additionally, the State Treasurer's Office is required to report to the State Board of Finance any Financial Institution that exceeds certain equity capital and deposit ratios and notify all state agencies who maintain State fund deposits within those institutions of the violation. Agencies are also advised not to make any new deposits until the violations are corrected. Pursuant to section 6-10-24.1 NMSA 1978 there were no Financial Institutions exceeding the statutory limitations on equity capital and deposit ratios for the month ending August 31, 2012

(Attachments)

Depository Account Summary - August 2012







Depository accounts authorized in August 2012 pursuant to Section 6-1-13 NMSA: 2 13th Judicial District Court

- Depository accounts closed in August 2012: Commission for the Blind
 - 2 13th Judicial District Court

Depository Account Summary by Agency August 2012

STATE FUNDS

NON-STATE FUNDS

ACC (fines, fees etc.) 50 \$3,521,070 ACC (Bonds) 50 BERN. CO. METRO COURT 2 \$346,220 1ST JUDICIAL DIST. COURT 3 \$1-13 DISTRICT ATTORNEY 6 \$54,926 2ND JUDICIAL DIST. COURT 2 \$1-13 DISTRICT ATTORNEY 6 \$54,926 2ND JUDICIAL DIST. COURT 2 \$1-13 DISTRICT ATTORNEY 6 \$54,926 2ND JUDICIAL DIST. COURT 2 \$1-13 DISTRICT ATTORNEY 5 \$1-13 DISTRICT ATTORNEY 6 \$22,677,503 3PD JUDICIAL DIST. COURT 4 \$1-14 DIBLIC DEFENDER 1 \$630 6TH JUDICIAL DIST. COURT 3 \$1-14 DIBLIC DEFENDER 1 \$630 6TH JUDICIAL DIST. COURT 4 \$1-14 DIBLIC DEFENDER 1 \$630 6TH JUDICIAL DIST. COURT 4 \$1-14 DISTRICT		# OF			# OF	
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STATE TREASURER (JDC) 28 \$242,671 8TH JUDICIAL DIST. COURT 4 STATE TREASURER (OTHER INVEST) 0 \$0 9TH JUDICIAL DIST. COURT 3 NM RACING COMMISSION 7 \$315,035 10TH JUDICIAL DIST. COURT 2 SPACEPORT AUTHORITY 1 \$1,524,524 11TH JUDICIAL DIST. COURT 10 \$ DEPT. OF GAME & FISH 2 \$84,028 12TH JUDICIAL DIST. COURT 7 SOUTHWEST REGION ED. 1 \$2,212,646 13TH JUDICIAL DIST. COURT 59 \$ SOUTHWEST REGION ED. 1 \$2,212,646 13TH JUDICIAL DIST. COURT 59 \$ SOUTHWEST REGION ED. 1 \$2,212,646 13TH JUDICIAL DIST. COURT 59 \$ SOUTHWEST REGION ED. 1 \$2,212,646 13TH JUDICIAL DIST. COURT 2 COMMISSION PUBLIC LAND 2 \$29,394 6TH DISTRICT ATTORNEY 3 STATE ENGINEER'S OFFICE 3 \$75,074 7TH DISTRICT ATTORNEY 1 IFIRG WKS CONST 1 \$252,253 10TH DISTRICT ATTORNEY 1 COMMISSION FOR THE BLIND 1 \$0 11TH JUDICIAL DIST. ATTORNEY 1 HUMAN SERVICES DEPT. 5 \$25,777 ATTORNEY GENERAL 1 WORKFORCE SOLUTIONS 6 \$1,566,184 LGIP 4 \$147 DIVISION OF VOCATIONAL REHAB 1 \$3,969 PUBLIC REG. COMMISSION 2 MINER'S HOSPITAL 1 \$1,619,511 NM STATE FAIR 5 \$25 DEPARTMENT OF HEALTH 76 \$385,628 SOUTHWEST REGION ED. 1 ENVIRONMENT DEPARTMENT 1 \$0 COMM STATUS OF WOMEN 0 CORRECTIONS DEPARTMENT 1 \$0 COMM FOR THE BLIND 2 DEPT. OF PUBLIC SAFETY 2 \$54,235 WORKFORCE SOLUTIONS 0 HIGHWAY & TRANSPORTATION 4 \$1,269 MINER'S HOSPITAL 1 CENTRAL REGIONAL CO-OP 1 \$3356,518 DEPARTMENT OF HEALTH 11 \$1 CENTRAL REGIONAL CO-OP 1 \$356,518 DEPARTMENT OF HEALTH 11 \$1 CHILDREN, YOUTH & FAMILIES 6					3	\$340,535
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SPACEPORT AUTHORITY 1 \$1,524,524 11TH JUDICIAL DIST. COURT 10 \$ DEPT. OF GAME & FISH 2 \$84,028 12TH JUDICIAL DIST. COURT 7 SOUTHWEST REGION ED. 1 \$2,212,646 13TH JUDICIAL DIST. COURT 59 \$ SENERGY & MINERALS 4 \$562,168 BERNALILLO CO. METRO COURT 2 COMMISSION PUBLIC LAND 2 \$29,394 6TH DISTRICT ATTORNEY 3 STATE ENGINEER'S OFFICE 3 \$75,074 7TH DISTRICT ATTORNEY 1 IRRG WKS CONST 1 \$252,253 10TH DISTRICT ATTORNEY 1 COMMISSION FOR THE BLIND 1 \$0 11TH JUDICIAL DIST. ATTORNEY 1 HUMAN SERVICES DEPT. 5 \$25,777 ATTORNEY GENERAL 1 WORKFORCE SOLUTIONS 6 \$1,566,184 LGIP 4 \$147 DIVISION OF VOCATIONAL REHAB 1 \$83,969 PUBLIC REG. COMMISSION 2 MINER'S HOSPITAL 1 \$1,619,511 NM STATE FAIR 5 \$3 DIEPARTMENT OF HEALTH 76 \$385,628 SOUTHWEST REGION ED. 1 ENVIRONMENT DEPARTMENT 1 \$0 COMM STATUS OF WOMEN 0 CORRECTIONS DEPARTMENT 5 \$1,408 COMM FOR THE BLIND 2 DIEPT. OF PUBLIC SAFETY 2 \$54,235 WORKFORCE SOLUTIONS 0 HIGHWAY & TRANSPORTATION 4 \$1,269 MINER'S HOSPITAL 1 CHILDREN, YOUTH & FAMILIES 6			\$0	9TH JUDICIAL DIST. COURT	3	\$584,673
DEPT. OF GAME & FISH 2 \$84,028 12TH JUDICIAL DIST. COURT 7 SOUTHWEST REGION ED. 1 \$2,212,646 13TH JUDICIAL DIST. COURT 59 \$ ENERGY & MINERALS 4 \$562,168 BERNALILLO CO. METRO COURT 2 COMMISSION PUBLIC LAND 2 \$29,394 6TH DISTRICT ATTORNEY 3 STATE ENGINEER'S OFFICE 3 \$75,074 7TH DISTRICT ATTORNEY 1 IRRG WKS CONST 1 \$252,253 10TH DISTRICT ATTORNEY 1 COMMISSION FOR THE BLIND 1 \$0 11TH JUDICIAL DIST. ATTORNEY 1 HUMAN SERVICES DEPT. 5 \$25,777 ATTORNEY GENERAL 1 WORKFORCE SOLUTIONS 6 \$1,566,184 LGIP 4 \$147 DIVISION OF VOCATIONAL REHAB 1 \$83,969 PUBLIC REG. COMMISSION 2 MINER'S HOSPITAL 1 \$1,619,511 NM STATE FAIR 5 \$3 DEPARTMENT OF HEALTH 76 \$385,628 SOUTHWEST REGION ED. 1 ENVIRONMENT DEPARTMENT 1 \$0 COMM STATUS OF WOMEN 0 CORRECTIONS DEPARTMENT 5 \$1,408 COMM FOR THE BLIND 2 DEPT. OF PUBLIC SAFETY 2 \$54,235 WORKFORCE SOLUTIONS 0 HIGHWAY & TRANSPORTATION 4 \$1,269 MINER'S HOSPITAL 1 CENTRAL REGIONAL CO-OP 1 \$356,518 DEPARTMENT OF HEALTH 11 \$1 CHILDREN, YOUTH & FAMILIES 6		7		10TH JUDICIAL DIST. COURT	2	\$291,945
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ENERGY & MINERALS	DEPT. OF GAME & FISH	2	\$84,028	12TH JUDICIAL DIST. COURT	7	\$894,458
COMMISSION PUBLIC LAND 2 \$29,394 6TH DISTRICT ATTORNEY 3 \$75,074 7TH DISTRICT ATTORNEY 1 PARG WKS CONST 1 \$252,253 10TH DISTRICT ATTORNEY 1 COMMISSION FOR THE BLIND 1 \$0 11TH JUDICIAL DIST. ATTORNEY 1 HUMAN SERVICES DEPT. 5 \$25,777 ATTORNEY GENERAL 1 WORKFORCE SOLUTIONS 6 \$1,566,184 LGIP 4 \$147 DIVISION OF VOCATIONAL REHAB 1 \$83,969 PUBLIC REG. COMMISSION 2 MINER'S HOSPITAL 1 \$1,619,511 NM STATE FAIR 5 \$30 DEPARTMENT OF HEALTH 76 \$385,628 SOUTHWEST REGION ED. 1 COMPANDED TO BE ARTMENT 1 \$0 COMM STATUS OF WOMEN 0 COMPANDED TO BE ARTMENT 5 \$1,408 COMM FOR THE BLIND 2 DEPT. OF PUBLIC SAFETY 2 \$54,235 WORKFORCE SOLUTIONS 0 HIGHWAY & TRANSPORTATION 4 \$1,269 MINER'S HOSPITAL 1 \$1 \$11 \$11 CENTRAL REGIONAL CO-OP 1 \$356,518 DEPARTMENT OF HEALTH 11 \$11 CHILDREN, YOUTH & FAMILIES 6	SOUTHWEST REGION ED.	1	\$2,212,646	13TH JUDICIAL DIST. COURT	59	\$3,519,808
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IRRG WKS CONST 1 \$252,253 10TH DISTRICT ATTORNEY 1 COMMISSION FOR THE BLIND 1 \$0 11TH JUDICIAL DIST. ATTORNEY 1 HUMAN SERVICES DEPT. 5 \$25,777 ATTORNEY GENERAL 1 WORKFORCE SOLUTIONS 6 \$1,566,184 LGIP 4 \$147 DIVISION OF VOCATIONAL REHAB 1 \$83,969 PUBLIC REG. COMMISSION 2 MINER'S HOSPITAL 1 \$1,619,511 NM STATE FAIR 5 \$30 DEPARTMENT OF HEALTH 76 \$385,628 SOUTHWEST REGION ED. 1 ENVIRONMENT DEPARTMENT 1 \$0 COMM STATUS OF WOMEN 0 CORRECTIONS DEPARTMENT 5 \$1,408 COMM FOR THE BLIND 2 DEPT. OF PUBLIC SAFETY 2 \$54,235 WORKFORCE SOLUTIONS 0 HIGHWAY & TRANSPORTATION 4 \$1,269 MINER'S HOSPITAL 1 \$1 CENTRAL REGIONAL CO-OP 1 \$356,518 DEPARTMENT OF HEALTH 11 \$1 CHILDREN, YOUTH & FAMILIES 6	COMMISSION PUBLIC LAND	2	\$29,394	6TH DISTRICT ATTORNEY	3	\$37,842
COMMISSION FOR THE BLIND 1 \$0 11TH JUDICIAL DIST. ATTORNEY 1 HUMAN SERVICES DEPT. 5 \$25,777 ATTORNEY GENERAL 1 WORKFORCE SOLUTIONS 6 \$1,566,184 LGIP 4 \$147 DIVISION OF VOCATIONAL REHAB 1 \$83,969 PUBLIC REG. COMMISSION 2 MINER'S HOSPITAL 1 \$1,619,511 NM STATE FAIR 5 \$3 DEPARTMENT OF HEALTH 76 \$385,628 SOUTHWEST REGION ED. 1 ENVIRONMENT DEPARTMENT 1 \$0 COMM STATUS OF WOMEN 0 CORRECTIONS DEPARTMENT 5 \$1,408 COMM FOR THE BLIND 2 DEPT. OF PUBLIC SAFETY 2 \$54,235 WORKFORCE SOLUTIONS 0 HIGHWAY & TRANSPORTATION 4 \$1,269 MINER'S HOSPITAL 1 CENTRAL REGIONAL CO-OP 1 \$356,518 DEPARTMENT OF HEALTH 11 \$1 CHILDREN, YOUTH & FAMILIES 6	STATE ENGINEER'S OFFICE	3	\$75,074	7TH DISTRICT ATTORNEY	1	\$1,701
HUMAN SERVICES DEPT. 5 \$25,777 ATTORNEY GENERAL 1 WORKFORCE SOLUTIONS 6 \$1,566,184 LGIP 4 \$147 DIVISION OF VOCATIONAL REHAB 1 \$83,969 PUBLIC REG. COMMISSION 2 MINER'S HOSPITAL 1 \$1,619,511 NM STATE FAIR 5 \$30 DEPARTMENT OF HEALTH 76 \$385,628 SOUTHWEST REGION ED. 1 ENVIRONMENT DEPARTMENT 1 \$0 COMM STATUS OF WOMEN 0 CORRECTIONS DEPARTMENT 5 \$1,408 COMM FOR THE BLIND 2 DEPT. OF PUBLIC SAFETY 2 \$54,235 WORKFORCE SOLUTIONS 0 HIGHWAY & TRANSPORTATION 4 \$1,269 MINER'S HOSPITAL 1 CENTRAL REGIONAL CO-OP 1 \$356,518 DEPARTMENT OF HEALTH 11 \$1 CHILDREN, YOUTH & FAMILIES 6	RRG WKS CONST	1	\$252,253	10TH DISTRICT ATTORNEY	1	\$25
WORKFORCE SOLUTIONS 6 \$1,566,184 LGIP 4 \$147 DIVISION OF VOCATIONAL REHAB 1 \$83,969 PUBLIC REG. COMMISSION 2 MINER'S HOSPITAL 1 \$1,619,511 NM STATE FAIR 5 \$3 DEPARTMENT OF HEALTH 76 \$385,628 SOUTHWEST REGION ED. 1 1 ENVIRONMENT DEPARTMENT 1 \$0 COMM STATUS OF WOMEN 0 0 CORRECTIONS DEPARTMENT 5 \$1,408 COMM FOR THE BLIND 2 2 DEPT. OF PUBLIC SAFETY 2 \$54,235 WORKFORCE SOLUTIONS 0 HIGHWAY & TRANSPORTATION 4 \$1,269 MINER'S HOSPITAL 1 CENTRAL REGIONAL CO-OP 1 \$356,518 DEPARTMENT OF HEALTH 11 \$1 CHILDREN, YOUTH & FAMILIES 6	COMMISSION FOR THE BLIND	1	\$0	11TH JUDICIAL DIST. ATTORNEY	11111	\$13,620
DIVISION OF VOCATIONAL REHAB 1 \$83,969 PUBLIC REG. COMMISSION 2 MINER'S HOSPITAL 1 \$1,619,511 NM STATE FAIR 5 \$30 DEPARTMENT OF HEALTH 76 \$385,628 SOUTHWEST REGION ED. 1 ENVIRONMENT DEPARTMENT 1 \$0 COMM STATUS OF WOMEN 0 CORRECTIONS DEPARTMENT 5 \$1,408 COMM FOR THE BLIND 2 DEPT. OF PUBLIC SAFETY 2 \$54,235 WORKFORCE SOLUTIONS 0 HIGHWAY & TRANSPORTATION 4 \$1,269 MINER'S HOSPITAL 1 CENTRAL REGIONAL CO-OP 1 \$356,518 DEPARTMENT OF HEALTH 11 \$1 CHILDREN, YOUTH & FAMILIES 6	HUMAN SERVICES DEPT.	5	\$25,777	ATTORNEY GENERAL	1	\$9,078
DIVISION OF VOCATIONAL REHAB 1 \$83,969 PUBLIC REG. COMMISSION 2 MINER'S HOSPITAL 1 \$1,619,511 NM STATE FAIR 5 \$3 DEPARTMENT OF HEALTH 76 \$385,628 SOUTHWEST REGION ED. 1 1 ENVIRONMENT DEPARTMENT 1 \$0 COMM STATUS OF WOMEN 0<	WORKFORCE SOLUTIONS	6	\$1,566,184	LGIP	4	\$147,091,198
MINER'S HOSPITAL 1 \$1,619,511 NM STATE FAIR 5 \$6 DEPARTMENT OF HEALTH 76 \$385,628 SOUTHWEST REGION ED. 1 ENVIRONMENT DEPARTMENT 1 \$0 COMM STATUS OF WOMEN 0 CORRECTIONS DEPARTMENT 5 \$1,408 COMM FOR THE BLIND 2 DEPT. OF PUBLIC SAFETY 2 \$54,235 WORKFORCE SOLUTIONS 0 HIGHWAY & TRANSPORTATION 4 \$1,269 MINER'S HOSPITAL 1 CENTRAL REGIONAL CO-OP 1 \$356,518 DEPARTMENT OF HEALTH 11 \$1 CHILDREN, YOUTH & FAMILIES 6	DIVISION OF VOCATIONAL REHAB	1	\$83,969	PUBLIC REG. COMMISSION	2	\$627,310
DEPARTMENT OF HEALTH 76 \$385,628 SOUTHWEST REGION ED. 1 ENVIRONMENT DEPARTMENT 1 \$0 COMM STATUS OF WOMEN 0 CORRECTIONS DEPARTMENT 5 \$1,408 COMM FOR THE BLIND 2 DEPT. OF PUBLIC SAFETY 2 \$54,235 WORKFORCE SOLUTIONS 0 HIGHWAY & TRANSPORTATION 4 \$1,269 MINER'S HOSPITAL 1 CENTRAL REGIONAL CO-OP 1 \$356,518 DEPARTMENT OF HEALTH 11 \$1 CHILDREN, YOUTH & FAMILIES 6	MINER'S HOSPITAL	1	\$1,619,511	NM STATE FAIR	5	\$3,230,630
CORRECTIONS DEPARTMENT 5 \$1,408 COMM FOR THE BLIND 2 DEPT. OF PUBLIC SAFETY 2 \$54,235 WORKFORCE SOLUTIONS 0 HIGHWAY & TRANSPORTATION 4 \$1,269 MINER'S HOSPITAL 1 CENTRAL REGIONAL CO-OP 1 \$356,518 DEPARTMENT OF HEALTH 11 \$1 CHILDREN, YOUTH & FAMILIES 6	DEPARTMENT OF HEALTH	76	\$385,628	SOUTHWEST REGION ED.	- 1	\$15
DEPT. OF PUBLIC SAFETY 2 \$54,235 WORKFORCE SOLUTIONS 0 HIGHWAY & TRANSPORTATION 4 \$1,269 MINER'S HOSPITAL 1 CENTRAL REGIONAL CO-OP 1 \$356,518 DEPARTMENT OF HEALTH 11 \$1 CHILDREN, YOUTH & FAMILIES 6	ENVIRONMENT DEPARTMENT	1	\$0	COMM STATUS OF WOMEN	0	\$0
DEPT. OF PUBLIC SAFETY 2 \$54,235 WORKFORCE SOLUTIONS 0 HIGHWAY & TRANSPORTATION 4 \$1,269 MINER'S HOSPITAL 1 CENTRAL REGIONAL CO-OP 1 \$356,518 DEPARTMENT OF HEALTH 11 \$1 CHILDREN, YOUTH & FAMILIES 6	CORRECTIONS DEPARTMENT	5	\$1,408	COMM FOR THE BLIND	2	\$286,736
HIGHWAY & TRANSPORTATION 4 \$1,269 MINER'S HOSPITAL 1 CENTRAL REGIONAL CO-OP 1 \$356,518 DEPARTMENT OF HEALTH 11 \$1 CHILDREN, YOUTH & FAMILIES 6	DEPT. OF PUBLIC SAFETY	2	\$54,235	WORKFORCE SOLUTIONS		\$0
CENTRAL REGIONAL CO-OP 1 \$356,518 DEPARTMENT OF HEALTH 11 \$1 CHILDREN, YOUTH & FAMILIES 6	HIGHWAY & TRANSPORTATION	4	\$1,269			\$2,091
CHILDREN, YOUTH & FAMILIES 6	CENTRAL REGIONAL CO-OP	1			1.75	\$1,015,245
			*,			\$91,147
					•	\$2,067,126
DEPT. OF PUBLIC SAFETY 2				,		\$28,370
					_	\$543,173

Total:	248	\$46,261,022	Total:	161	\$168,273,973
_				101	Ψ.00jΣ:0j0:0

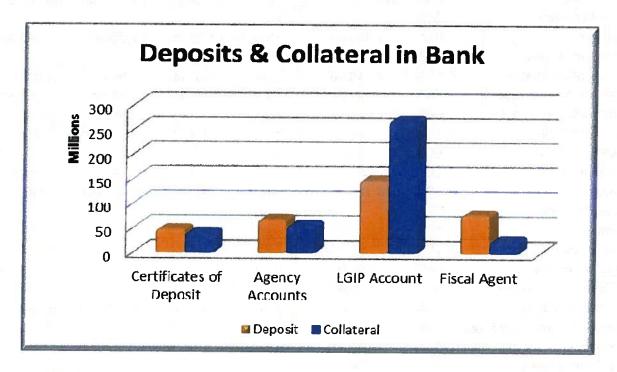
Total Depository Balances: \$214,534,995
Total Depository Accounts: 409

State Fund Balances by Financial Institution August - 2012

Bank 34/Alamogordo		0	
Century Bank/Santa Fe		0	
First National Bank/Alamogordo		104,059	
Bank of America/Albuquerque		2,567,313	
Wells Fargo Bank/Albuquerque		37,468,146	
Compass Bank/Albuquerque		2,534,820	
Bank of the West/Albuquerque		637	
First American Bank/Artesia		66,670	
My Bank/Belen		7,933	
Carlsbad National Bank/Carlsbad		4,105	
Western Commerce Bank/Carlsbad		118,502	
Farmers/Stockmens Bank/Clayton		33,633	
First National Bank/Clayton		1,641,920	
Bank of Clovis/Clovis		0	
Citizens Bank/Clovis		42,229	
NM Bank & Trust/Albuquerque		352,046	
Community Bank/Santa Fe		2,179	
Valley National Bank/Espanola		334	
Pinnacle Bank/Gallup		2,740	
Grants State Bank/Grants		100	
Lea County State Bank/Hobbs		145,933	
Citizens Bank/Las Cruces		0	
Southwest Capitol/Las Vegas		159,650	
Community 1st Bank/Las Vegas		166,771	
Western Bank/Lordsburg		89,725	
Los Alamos National Bank/Los Alamos		16,298	
James Polk Stone National Bank/Portales		64,240	
International Bank/Raton		67,941	
Valley Bank of Commerce/Roswell		87,643	
First National Bank of Santa Fe/Santa Fe		0	
First State Bank/Socorro		17,202	
Centinel Bank/Taos		97,481	
US Bank/Albuquerque		175,080	
Bank of the Southwest/Roswell		178,636	
People's Bank		27,359	
AmBank		19,697	
	Total:	\$46,261,022	

Office of the Treasurer Collateral Summary Review August 31, 2012

All depository institutions holding public funds for the month ending August 2012 met the minimum collateral requirements. The required ratio of collateral for each depository institution holding public funds is determined by a statutorily defined quarterly risk assessment and is not intended as an opinion as to the financial health of the subject institution.



Balances

	$\underline{ ext{Deposit}}$	<u>Collateral</u>	<u>Percentage</u>
Certificate of Deposit	\$ 47.0 Million	\$ 39.6 Million	84.3%
Agency Deposit	67.0 Million	54.2 Million	80.8%
LGIP Deposits	147.1 Million	268.4 Million	182.5%
Fiscal Agent	77.1 Million	25.4 Million	32.9%
Totals \rightarrow	338.2 Million	387.5 Million	114.6%



Office of the Treasurer

Collateral Review Accumulated Total by Institution August 31, 2012

EINIANCIAL		TOTAL	FDIC / NCUA	LESS INSURACE	SUBJECT TO BE	COLLATERAL	EVECTOR
FINANCIAL INSTITUTION	%						EXCESS
		DEPOSITS	INSURANCE	COVERAGE	COLLATERALIZED	PLEDGED	(UNDER)
First National - Alamogordo		548,135	250,000	298,135	149,067	460,841	311,774
Western - Alamogordo	75%	3,600,000	250,000	3,350,000	2,512,500	2,944,912	432,412
Bank of America	50%	3,171,331	1,055,470	2,115,862	1,057,931	6,523,714	5,465,784
Bank of the West	50%	69,639,364	250,637	69,388,727	34,694,364	154,762,432	120,068,069
BBVA Compass	102%	2,759,242	2,078,339	680,903	694,521	5,497,364	4,802,842
US Bank	50%	6,510,530	361,016	6,149,514	3,074,757	5,377,426	2,302,669
Wells Fargo	50%	124,955,542	10,116,969	114,838,573	57,419,286	145,067,020	87,647,733
First American	50%	66,670	66,670	0	0	0	0
My Bank	102%	2,443,152	257,933	2,185,219	2,228,923	2,295,000	66,077
Carlsbad National	50%	4,105	4,105	0	0	0	0
Western Commerce	50%	4,118,502	306,834	3,811,668	1,905,834	3,032,814	1,126,980
Farmers & Stockmen	75%	3,113,606	277,494	2,836,112	2,127,084	3,697,915	1,570,831
First National - Clayton	50%	1,641,920	250,000	1,391,920	695,960	1,708,313	1,012,353
Bank of Clovis	50%	584,671	250,000	334,671	167,336	584,671	417,336
Citizens - Clovis	50%	42,230	42,230	0	0	0	0
NM Bank & Trust	50%	352,047	250,600	101,447	50,723	250,000	199,277
Western - Clovis	50%	3,100,000	250,000	2,850,000	1,425,000	1,544,400	119,400
Valley National	102%	334	334	0	0	0	0
Pinnacie	50%	2,740	2,740	0	0	0	0
Grants State	50%	89,462	89,462	0	0	0	0
Lea County State	50%	145,933	145,933	0	0	0	0
Citizens - Las Cruses	50%	3,589	3,589	0	0	0	0
Southwest Capital	50%	5,757,673	282,403	5,475,270	2,737,635	3,260,693	523,057
Community 1st - Las Vegas	50%	166,771	166,771	0	0	0	0
Western - Lordsburg	50%	110,975	110,975	0	0	0	0
Los Alamos National	75%	16,298	16,298	0	0	0	0
James Polk Stone Communi	50%	607,414	607,414	0	. 0	0	0
international	50%	152,921	152,921	0	0	450,000	450,000
Bank of the Southwest	50%	534,996	264,452	270,545	135,272	234,387	99,114
Valley Commerce	50%	87,643	87,643	0	0	0	0
Century	50%	24,635,125	250,000	24,385,125	12,192,563	21,380,000	9,187,438
Community	102%	149,287	149,287	0	0	0	0
First National - Santa Fe	50%	0	0	0	0	0	0
First State	50%	61,066	61,066	0	0	0	0
AM	50%	19,697	19,697	0	0	0	0
Centinel	50%	97,481	97,481	0	0	0	0
Peoples	75%	27,359	27,359	0	0	0	0
BANK'34	102%	158,082	158,082	0	0	0	0
Union Savings	50%	2,000,000	250,000	1,750,000	875,000	2,140,667	1,265,667
Guadalupe Credit	50%	250,000	250,000	0	0	0	0
	-	261,725,894	19,512,204	242,213,690	124,143,757	361,212,567	237,068 010